

BANCAJA 11 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Análisis de morosidad: Tasa de entrada acumulada en mora +3 meses (trimestres naturales desde constitución Fondo) - Detalle por años originación activos

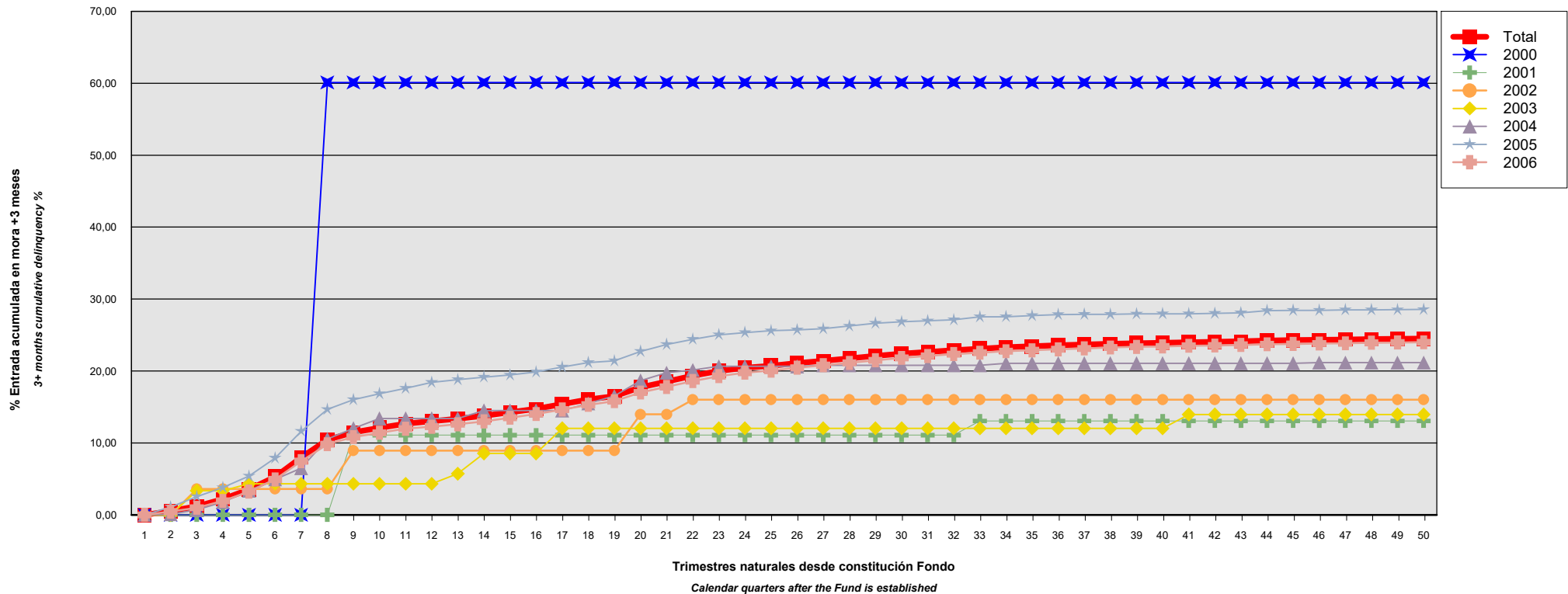
Delinquency analysis: 3+ months cumulative delinquency rate (calendar quarters after the Fund is established) - Detailed by asset origination years

Activos / Assets: Préstamos hipotecarios vivienda (CTHs) / Residential mortgage loans (PTCs)

Fecha / Date: 31/10/2019

Divisa / Currency: EUR

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Origenación activo Asset origination	Total	2000	2001	2002	2003	2004	2005	2006
Principal titulizado (mill. €) Principal securitised (€ million)	2.000,022	0,187	0,538	2,648	5,422	23,518	252,616	1.715,093
Nº activos / Nº. of assets	13.162	2	5	23	47	170	1.706	11.209
1	0,00% 0	0,00% 0	0,00% 0	0,00% 0	0,00% 0	0,00% 0	0,00% 0	0,00% 0
2	0,53% 81	0,00% 0	0,00% 0	0,00% 0	0,00% 0	0,10% 1	1,09% 24	0,46% 56
3	1,19% 182	0,00% 0	0,00% 0	3,62% 1	3,37% 2	0,70% 3	2,55% 50	0,99% 126
4	2,20% 317	0,00% 0	0,00% 0	3,62% 1	3,37% 2	1,78% 7	3,80% 74	1,96% 233
5	3,52% 497	0,00% 0	0,00% 0	3,62% 1	4,33% 3	3,36% 10	5,39% 105	3,24% 378
6	5,30% 737	0,00% 0	0,00% 0	3,62% 1	4,33% 3	4,95% 13	7,90% 150	4,93% 570
7	7,97% 1.081	0,00% 0	0,00% 0	3,62% 1	4,33% 3	6,50% 14	11,63% 209	7,47% 854
8	10,43% 1.410	60,11% 1	0,00% 0	3,62% 1	4,33% 3	10,56% 17	14,66% 266	9,83% 1.122
9	11,48% 1.549	60,11% 1	11,09% 1	8,94% 2	4,33% 3	12,04% 20	16,02% 290	10,83% 1.232
10	12,11% 1.634	60,11% 1	11,09% 1	8,94% 2	4,33% 3	13,41% 22	16,85% 308	11,42% 1.297
11	12,68% 1.715	60,11% 1	11,09% 1	8,94% 2	4,33% 3	13,41% 22	17,60% 321	11,98% 1.365
12	13,03% 1.762	60,11% 1	11,09% 1	8,94% 2	4,33% 3	13,41% 22	18,42% 336	12,26% 1.397
13	13,37% 1.807	60,11% 1	11,09% 1	8,94% 2	5,72% 4	13,41% 22	18,80% 343	12,60% 1.434
14	13,78% 1.865	60,11% 1	11,09% 1	8,94% 2	8,54% 5	14,51% 24	19,16% 350	13,00% 1.482
15	14,26% 1.924	60,11% 1	11,09% 1	8,94% 2	8,54% 5	14,51% 24	19,44% 357	13,51% 1.534
16	14,75% 1.991	60,11% 1	11,09% 1	8,94% 2	8,54% 5	14,51% 24	19,87% 366	14,02% 1.592
17	15,38% 2.076	60,11% 1	11,09% 1	8,94% 2	12,04% 6	14,51% 24	20,56% 376	14,65% 1.666
18	16,04% 2.166	60,11% 1	11,09% 1	8,94% 2	12,04% 6	15,50% 27	21,18% 386	15,31% 1.743

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	Total	2000	2001	2002	2003	2004	2005	2006
19	16,51%2.236	60,11% 1	11,09% 1	8,94% 2	12,04% 6	16,53% 31	21,42% 390	15,81%1.805
20	17,75%2.395	60,11% 1	11,09% 1	13,97% 3	12,04% 6	18,68% 34	22,73% 412	17,02%1.938
21	18,54%2.502	60,11% 1	11,09% 1	13,97% 3	12,04% 6	19,76% 36	23,69% 426	17,79%2.029
22	19,34%2.609	60,11% 1	11,09% 1	16,03% 4	12,04% 6	20,14% 37	24,42% 437	18,61%2.123
23	20,02%2.703	60,11% 1	11,09% 1	16,03% 4	12,04% 6	20,64% 38	25,04% 449	19,30%2.204
24	20,46%2.762	60,11% 1	11,09% 1	16,03% 4	12,04% 6	20,64% 38	25,35% 453	19,77%2.259
25	20,74%2.807	60,11% 1	11,09% 1	16,03% 4	12,04% 6	20,64% 38	25,59% 456	20,06%2.301
26	21,09%2.863	60,11% 1	11,09% 1	16,03% 4	12,04% 6	20,64% 38	25,71% 459	20,46%2.354
27	21,42%2.907	60,11% 1	11,09% 1	16,03% 4	12,04% 6	20,79% 39	25,87% 461	20,81%2.395
28	21,75%2.954	60,11% 1	11,09% 1	16,03% 4	12,04% 6	20,79% 39	26,25% 469	21,13%2.434
29	22,10%3.001	60,11% 1	11,09% 1	16,03% 4	12,04% 6	20,79% 39	26,65% 474	21,49%2.476
30	22,42%3.051	60,11% 1	11,09% 1	16,03% 4	12,04% 6	20,79% 39	26,85% 480	21,83%2.520
31	22,66%3.091	60,11% 1	11,09% 1	16,03% 4	12,04% 6	20,79% 39	26,97% 484	22,09%2.556
32	22,90%3.130	60,11% 1	11,09% 1	16,03% 4	12,04% 6	20,79% 39	27,12% 488	22,35%2.591
33	23,11%3.166	60,11% 1	13,06% 2	16,03% 4	12,04% 6	20,79% 39	27,54% 497	22,54%2.617
34	23,30%3.198	60,11% 1	13,06% 2	16,03% 4	12,04% 6	21,08% 40	27,55% 498	22,75%2.647
35	23,43%3.218	60,11% 1	13,06% 2	16,03% 4	12,04% 6	21,08% 40	27,71% 501	22,88%2.664
36	23,57%3.235	60,11% 1	13,06% 2	16,03% 4	12,04% 6	21,08% 40	27,85% 503	23,02%2.683
37	23,67%3.258	60,11% 1	13,06% 2	16,03% 4	12,04% 6	21,08% 40	27,89% 504	23,14%2.701
38	23,79%3.273	60,11% 1	13,06% 2	16,03% 4	12,04% 6	21,08% 40	27,89% 504	23,27%2.716
39	23,87%3.292	60,11% 1	13,06% 2	16,03% 4	12,04% 6	21,08% 40	27,93% 506	23,36%2.733
40	23,93%3.302	60,11% 1	13,06% 2	16,03% 4	12,04% 6	21,08% 40	27,96% 507	23,42%2.742
41	24,01%3.316	60,11% 1	13,06% 2	16,03% 4	13,96% 7	21,08% 40	27,96% 507	23,51%2.755
42	24,05%3.326	60,11% 1	13,06% 2	16,03% 4	13,96% 7	21,08% 40	28,02% 509	23,55%2.763

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	Total	2000		2001		2002		2003		2004		2005		2006	
43	24,13%3.337	60,11%	1	13,06%	2	16,03%	4	13,96%	7	21,08%	40	28,08%	511	23,63%	2.772
44	24,24%3.354	60,11%	1	13,06%	2	16,03%	4	13,96%	7	21,08%	40	28,40%	516	23,71%	2.784
45	24,29%3.364	60,11%	1	13,06%	2	16,03%	4	13,96%	7	21,08%	40	28,44%	517	23,76%	2.793
46	24,33%3.373	60,11%	1	13,06%	2	16,03%	4	13,96%	7	21,17%	41	28,44%	517	23,82%	2.801
47	24,37%3.383	60,11%	1	13,06%	2	16,03%	4	13,96%	7	21,17%	41	28,51%	520	23,85%	2.808
48	24,44%3.395	60,11%	1	13,06%	2	16,03%	4	13,96%	7	21,17%	41	28,51%	520	23,93%	2.820
49	24,48%3.401	60,11%	1	13,06%	2	16,03%	4	13,96%	7	21,17%	41	28,52%	521	23,97%	2.825
50	24,50%3.405	60,11%	1	13,06%	2	16,03%	4	13,96%	7	21,17%	41	28,55%	522	23,99%	2.828