

BANCAJA 9 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

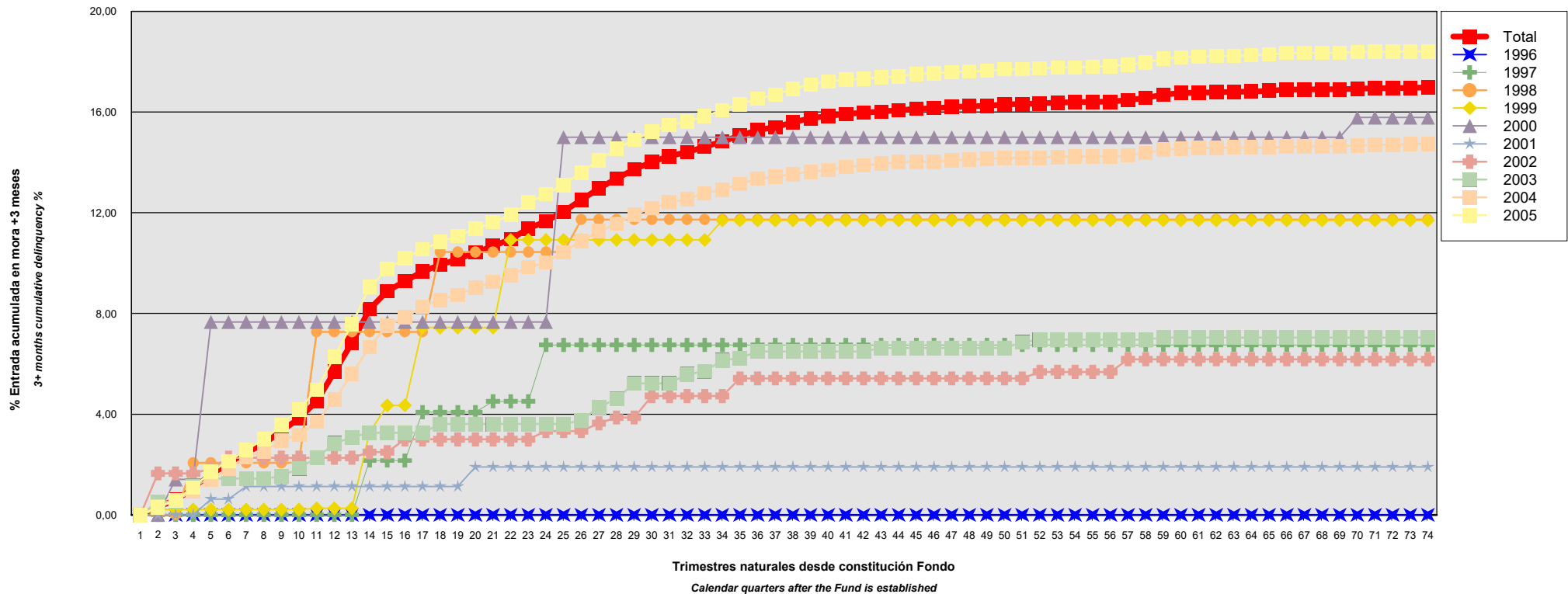
Delinquency analysis: 3+ months cumulative delinquency rate (calendar quarters after the Fund is established) - Detailed by asset origination years

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

Fecha / Date: 30/06/2024

Divisa / Currency: EUR

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Origenación activo Asset origination	Total	1996	1997	1998	1999	2000	2001	2002	2003	2004	2005
Principal titulizado (mill. €) Principal securitised (€ million)	2.000,095	0,060	0,882	1,416	2,787	2,693	5,689	15,755	38,711	574,937	1.357,164
Nº activos / Nº. of assets	15.759	4	27	46	61	20	43	133	307	4.672	10.446
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	0,00% 0	0,00% 0	0,00% 0
2	0,32% 60	0,00% 0	0,00% 0	0,00% 0	0,21% 1	0,00% 0	0,00% 0	1,65% 3	0,52% 1	0,35% 18	0,29% 37
3	0,59% 108	0,00% 0	0,00% 0	0,00% 0	0,21% 1	1,41% 1	0,00% 0	1,65% 3	0,52% 1	0,58% 29	0,58% 73
4	1,05% 189	0,00% 0	0,00% 0	2,07% 1	0,21% 1	1,41% 1	0,00% 0	1,65% 3	1,15% 4	0,94% 49	1,10% 130
5	1,61% 271	0,00% 0	0,00% 0	2,07% 1	0,21% 1	7,66% 4	0,63% 1	1,84% 4	1,44% 6	1,41% 70	1,70% 184
6	2,04% 336	0,00% 0	0,00% 0	2,07% 1	0,21% 1	7,66% 4	0,63% 1	2,27% 5	1,44% 6	1,85% 89	2,14% 229
7	2,47% 405	0,00% 0	0,00% 0	2,07% 1	0,21% 1	7,66% 4	1,13% 2	2,27% 5	1,44% 6	2,31% 107	2,57% 279
8	2,82% 466	0,00% 0	0,00% 0	2,07% 1	0,21% 1	7,66% 4	1,13% 2	2,27% 5	1,44% 6	2,52% 121	3,00% 326
9	3,33% 541	0,00% 0	0,00% 0	2,07% 1	0,21% 1	7,66% 4	1,13% 2	2,27% 5	1,53% 7	2,95% 136	3,57% 385
10	3,83% 626	0,00% 0	0,00% 0	2,07% 1	0,21% 1	7,66% 4	1,13% 2	2,27% 5	1,85% 8	3,19% 150	4,19% 455
11	4,52% 743	0,00% 0	0,00% 0	7,27% 2	0,26% 2	7,66% 4	1,13% 2	2,27% 5	2,27% 9	3,69% 176	4,98% 543
12	5,68% 916	0,00% 0	0,00% 0	7,27% 2	0,26% 2	7,66% 4	1,13% 2	2,27% 5	2,84% 11	4,58% 214	6,29% 676
13	6,84% 1.116	0,00% 0	0,00% 0	7,27% 2	0,26% 2	7,66% 4	1,13% 2	2,27% 5	3,08% 12	5,60% 271	7,57% 818
14	8,17% 1.337	0,00% 0	2,16% 1	7,27% 2	3,28% 3	7,66% 4	1,13% 2	2,49% 6	3,26% 14	6,68% 326	9,05% 979
15	8,89% 1.455	0,00% 0	2,16% 1	7,27% 2	4,35% 4	7,66% 4	1,13% 2	2,49% 6	3,26% 14	7,51% 364	9,76% 1.058
16	9,28% 1.505	0,00% 0	2,16% 1	7,27% 2	4,35% 4	7,66% 4	1,13% 2	3,00% 7	3,26% 14	7,84% 376	10,19% 1.099
17	9,66% 1.572	0,00% 0	4,08% 2	7,27% 2	7,44% 5	7,66% 4	1,13% 2	3,00% 7	3,26% 14	8,27% 397	10,55% 1.139
18	9,93% 1.618	0,00% 0	4,08% 2	10,44% 3	7,44% 5	7,66% 4	1,13% 2	3,00% 7	3,61% 16	8,54% 410	10,83% 1.169

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	Total	1996	1997	1998	1999	2000	2001	2002	2003	2004	2005
19	10,16%1.652	0,00% 0	4,08% 2	10,44% 3	7,44% 5	7,66% 4	1,13% 2	3,00% 7	3,61% 16	8,74% 419	11,09%1.194
20	10,42%1.704	0,00% 0	4,08% 2	10,44% 3	7,44% 5	7,66% 4	1,90% 3	3,00% 7	3,61% 16	9,01% 433	11,36%1.231
21	10,68%1.746	0,00% 0	4,51% 3	10,44% 3	7,44% 5	7,66% 4	1,90% 3	3,00% 7	3,61% 16	9,26% 446	11,62%1.259
22	10,95%1.799	0,00% 0	4,51% 3	10,44% 3	10,92% 6	7,66% 4	1,90% 3	3,00% 7	3,61% 16	9,53% 460	11,91%1.297
23	11,37%1.872	0,00% 0	4,51% 3	10,44% 3	10,92% 6	7,66% 4	1,90% 3	3,00% 7	3,61% 16	9,84% 476	12,40%1.354
24	11,66%1.927	0,00% 0	6,75% 4	10,44% 3	10,92% 6	7,66% 4	1,90% 3	3,33% 8	3,61% 16	10,02% 487	12,74%1.396
25	12,04%1.988	0,00% 0	6,75% 4	10,44% 3	10,92% 6	15,00% 5	1,90% 3	3,33% 8	3,61% 16	10,44% 508	13,10%1.435
26	12,51%2.071	0,00% 0	6,75% 4	11,73% 4	10,92% 6	15,00% 5	1,90% 3	3,33% 8	3,75% 17	10,88% 536	13,60%1.488
27	12,96%2.167	0,00% 0	6,75% 4	11,73% 4	10,92% 6	15,00% 5	1,90% 3	3,64% 9	4,29% 20	11,27% 565	14,09%1.551
28	13,36%2.248	0,00% 0	6,75% 4	11,73% 4	10,92% 6	15,00% 5	1,90% 3	3,87% 10	4,61% 21	11,56% 586	14,54%1.609
29	13,72%2.317	0,00% 0	6,75% 4	11,73% 4	10,92% 6	15,00% 5	1,90% 3	3,87% 10	5,22% 23	11,92% 607	14,90%1.655
30	14,02%2.376	0,00% 0	6,75% 4	11,73% 4	10,92% 6	15,00% 5	1,90% 3	4,72% 11	5,22% 23	12,19% 622	15,22%1.698
31	14,25%2.418	0,00% 0	6,75% 4	11,73% 4	10,92% 6	15,00% 5	1,90% 3	4,72% 11	5,22% 23	12,40% 634	15,47%1.728
32	14,41%2.449	0,00% 0	6,75% 4	11,73% 4	10,92% 6	15,00% 5	1,90% 3	4,72% 11	5,59% 24	12,55% 642	15,62%1.750
33	14,62%2.490	0,00% 0	6,75% 4	11,73% 4	10,92% 6	15,00% 5	1,90% 3	4,72% 11	5,70% 25	12,78% 655	15,83%1.777
34	14,83%2.531	0,00% 0	6,75% 4	11,73% 4	11,70% 7	15,00% 5	1,90% 3	4,72% 11	6,14% 27	12,92% 661	16,08%1.809
35	15,06%2.571	0,00% 0	6,75% 4	11,73% 4	11,70% 7	15,00% 5	1,90% 3	5,42% 12	6,23% 28	13,14% 674	16,31%1.834
36	15,28%2.620	0,00% 0	6,75% 4	11,73% 4	11,70% 7	15,00% 5	1,90% 3	5,42% 12	6,49% 29	13,35% 686	16,53%1.870
37	15,40%2.647	0,00% 0	6,75% 4	11,73% 4	11,70% 7	15,00% 5	1,90% 3	5,42% 12	6,49% 29	13,43% 691	16,69%1.892
38	15,59%2.685	0,00% 0	6,75% 4	11,73% 4	11,70% 7	15,00% 5	1,90% 3	5,42% 12	6,49% 29	13,54% 700	16,92%1.921
39	15,75%2.714	0,00% 0	6,75% 4	11,73% 4	11,70% 7	15,00% 5	1,90% 3	5,42% 12	6,49% 29	13,63% 707	17,10%1.943
40	15,84%2.735	0,00% 0	6,75% 4	11,73% 4	11,70% 7	15,00% 5	1,90% 3	5,42% 12	6,49% 29	13,70% 712	17,22%1.959
41	15,92%2.751	0,00% 0	6,75% 4	11,73% 4	11,70% 7	15,00% 5	1,90% 3	5,42% 12	6,49% 29	13,81% 719	17,28%1.968

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	Total	1996	1997	1998	1999	2000	2001	2002	2003	2004	2005
42	15,97%2.763	0,00% 0	6,75% 4	11,73% 4	11,70% 7	15,00% 5	1,90% 3	5,42% 12	6,49% 29	13,88% 724	17,33%1.975
43	16,02%2.775	0,00% 0	6,75% 4	11,73% 4	11,70% 7	15,00% 5	1,90% 3	5,42% 12	6,63% 30	13,94% 729	17,37%1.981
44	16,07%2.786	0,00% 0	6,75% 4	11,73% 4	11,70% 7	15,00% 5	1,90% 3	5,42% 12	6,63% 30	14,02% 734	17,42%1.987
45	16,13%2.798	0,00% 0	6,75% 4	11,73% 4	11,70% 7	15,00% 5	1,90% 3	5,42% 12	6,63% 30	14,02% 735	17,50%1.998
46	16,15%2.803	0,00% 0	6,75% 4	11,73% 4	11,70% 7	15,00% 5	1,90% 3	5,42% 12	6,63% 30	14,03% 736	17,53%2.002
47	16,20%2.809	0,00% 0	6,75% 4	11,73% 4	11,70% 7	15,00% 5	1,90% 3	5,42% 12	6,63% 30	14,07% 738	17,58%2.006
48	16,23%2.817	0,00% 0	6,75% 4	11,73% 4	11,70% 7	15,00% 5	1,90% 3	5,42% 12	6,63% 30	14,11% 741	17,61%2.011
49	16,25%2.821	0,00% 0	6,75% 4	11,73% 4	11,70% 7	15,00% 5	1,90% 3	5,42% 12	6,63% 30	14,13% 742	17,63%2.014
50	16,30%2.833	0,00% 0	6,75% 4	11,73% 4	11,70% 7	15,00% 5	1,90% 3	5,42% 12	6,63% 30	14,17% 744	17,69%2.024
51	16,31%2.835	0,00% 0	6,75% 4	11,73% 4	11,70% 7	15,00% 5	1,90% 3	5,42% 12	6,85% 31	14,18% 746	17,70%2.027
52	16,34%2.845	0,00% 0	6,75% 4	11,73% 4	11,70% 7	15,00% 5	1,90% 3	5,68% 13	6,96% 32	14,19% 748	17,73%2.033
53	16,37%2.856	0,00% 0	6,75% 4	11,73% 4	11,70% 7	15,00% 5	1,90% 3	5,68% 13	6,96% 32	14,22% 752	17,76%2.038
54	16,39%2.862	0,00% 0	6,75% 4	11,73% 4	11,70% 7	15,00% 5	1,90% 3	5,68% 13	6,96% 32	14,23% 753	17,78%2.041
55	16,40%2.864	0,00% 0	6,75% 4	11,73% 4	11,70% 7	15,00% 5	1,90% 3	5,68% 13	6,96% 32	14,23% 753	17,80%2.043
56	16,41%2.867	0,00% 0	6,75% 4	11,73% 4	11,70% 7	15,00% 5	1,90% 3	5,68% 13	6,96% 32	14,23% 753	17,82%2.046
57	16,47%2.878	0,00% 0	6,75% 4	11,73% 4	11,70% 7	15,00% 5	1,90% 3	6,18% 14	6,96% 32	14,27% 755	17,88%2.054
58	16,56%2.896	0,00% 0	6,75% 4	11,73% 4	11,70% 7	15,00% 5	1,90% 3	6,18% 14	6,96% 32	14,38% 762	17,97%2.065
59	16,69%2.930	0,00% 0	6,75% 4	11,73% 4	11,70% 7	15,00% 5	1,90% 3	6,18% 14	7,04% 33	14,50% 770	18,11%2.090
60	16,76%2.944	0,00% 0	6,75% 4	11,73% 4	11,70% 7	15,00% 5	1,90% 3	6,18% 14	7,04% 33	14,55% 774	18,18%2.100
61	16,77%2.948	0,00% 0	6,75% 4	11,73% 4	11,70% 7	15,00% 5	1,90% 3	6,18% 14	7,04% 33	14,57% 775	18,20%2.103
62	16,79%2.952	0,00% 0	6,75% 4	11,73% 4	11,70% 7	15,00% 5	1,90% 3	6,18% 14	7,04% 33	14,58% 777	18,22%2.105
63	16,80%2.954	0,00% 0	6,75% 4	11,73% 4	11,70% 7	15,00% 5	1,90% 3	6,18% 14	7,04% 33	14,59% 778	18,22%2.106
64	16,82%2.960	0,00% 0	6,75% 4	11,73% 4	11,70% 7	15,00% 5	1,90% 3	6,18% 14	7,04% 33	14,59% 778	18,25%2.112

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	Total	1996	1997	1998	1999	2000	2001	2002	2003	2004	2005
65	16,84%2.967	0,00% 0	6,75% 4	11,73% 4	11,70% 7	15,00% 5	1,90% 3	6,18% 14	7,04% 33	14,59% 778	18,28%2.119
66	16,89%2.981	0,00% 0	6,75% 4	11,73% 4	11,70% 7	15,00% 5	1,90% 3	6,18% 14	7,04% 33	14,62% 781	18,34%2.130
67	16,89%2.983	0,00% 0	6,75% 4	11,73% 4	11,70% 7	15,00% 5	1,90% 3	6,18% 14	7,04% 33	14,62% 781	18,35%2.132
68	16,90%2.985	0,00% 0	6,75% 4	11,73% 4	11,70% 7	15,00% 5	1,90% 3	6,18% 14	7,04% 33	14,64% 782	18,35%2.133
69	16,90%2.986	0,00% 0	6,75% 4	11,73% 4	11,70% 7	15,00% 5	1,90% 3	6,18% 14	7,04% 33	14,64% 782	18,36%2.134
70	16,92%2.994	0,00% 0	6,75% 4	11,73% 4	11,70% 7	15,78% 6	1,90% 3	6,18% 14	7,04% 33	14,67% 785	18,38%2.138
71	16,94%3.001	0,00% 0	6,75% 4	11,73% 4	11,70% 7	15,78% 6	1,90% 3	6,18% 14	7,04% 33	14,70% 788	18,39%2.142
72	16,94%3.002	0,00% 0	6,75% 4	11,73% 4	11,70% 7	15,78% 6	1,90% 3	6,18% 14	7,04% 33	14,70% 789	18,39%2.142
73	16,96%3.007	0,00% 0	6,75% 4	11,73% 4	11,70% 7	15,78% 6	1,90% 3	6,18% 14	7,04% 33	14,72% 791	18,41%2.145
74	16,97%3.010	0,00% 0	6,75% 4	11,73% 4	11,70% 7	15,78% 6	1,90% 3	6,18% 14	7,04% 33	14,74% 792	18,41%2.147