

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

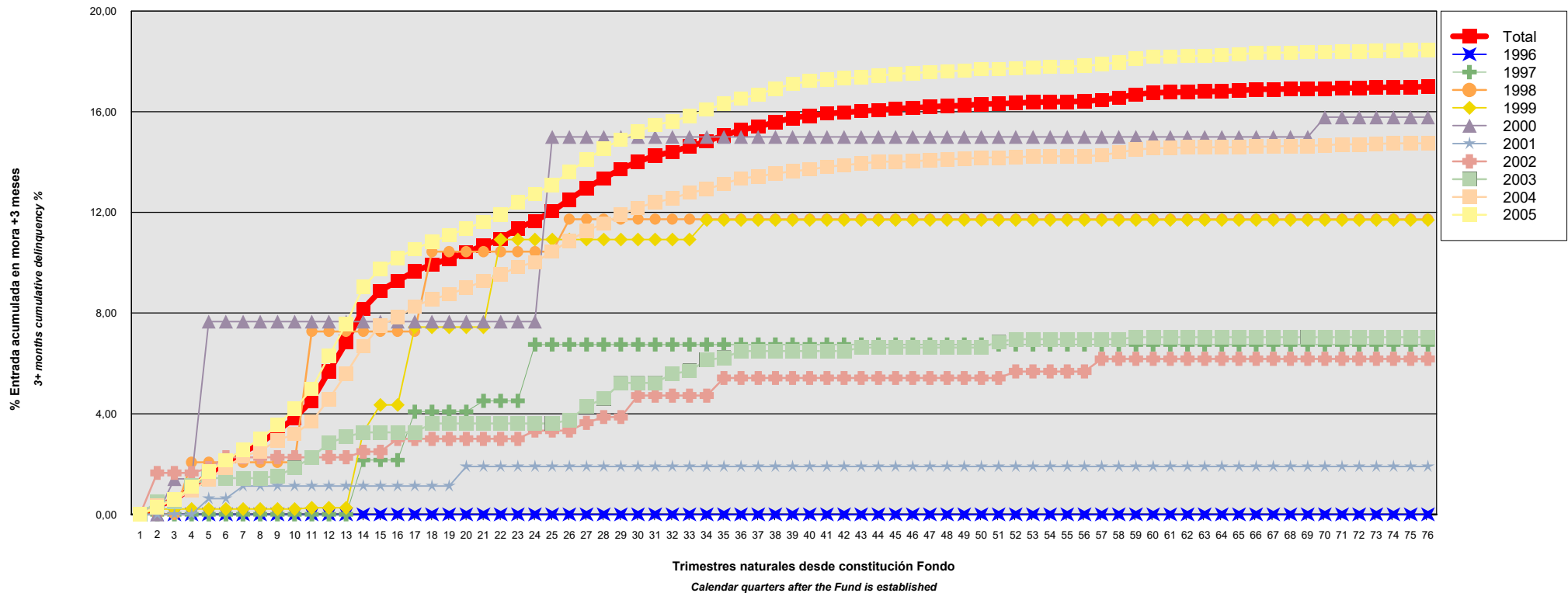
Delinquency analysis: 3+ months cumulative delinquency rate (calendar quarters after the Fund is established) - Detailed by asset origination years

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

Fecha / Date: 31/10/2024

Divisa / Currency: EUR

Esta serie histórica calculada a esta fecha puede diferir de las series históricas calculadas con anterioridad a consecuencia de cobros o actualización de información de los activos titulizados comunicados o modificados por el Administrador correspondiente con posterioridad a sus fechas de efectividad / This historical series calculated as at today's date may differ from previously calculated historical series following collections or information update of the securitised assets communicated or modified by the relevant Servicer after their effective dates



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: 31/10/2024

Divisa / Currency: EUR

Esta serie histórica calculada a esta fecha puede diferir de las series históricas calculadas con anterioridad a consecuencia de cobros o actualización de información de los activos titulizados comunicados o modificados por el Administrador correspondiente con posterioridad a sus fechas de efectividad / This historical series calculated as at today's date may differ from previously calculated historical series following collections or information update of the securitised assets communicated or modified by the relevant Servicer after their effective dates

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

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: 31/10/2024

Divisa / Currency: EUR

Esta serie histórica calculada a esta fecha puede diferir de las series históricas calculadas con anterioridad a consecuencia de cobros o actualización de información de los activos titulizados comunicados o modificados por el Administrador correspondiente con posterioridad a sus fechas de efectividad / This historical series calculated as at today's date may differ from previously calculated historical series following collections or information update of the securitised assets communicated or modified by the relevant Servicer after their effective dates

	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

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: 31/10/2024

Divisa / Currency: EUR

Esta serie histórica calculada a esta fecha puede diferir de las series históricas calculadas con anterioridad a consecuencia de cobros o actualización de información de los activos titulizados comunicados o modificados por el Administrador correspondiente con posterioridad a sus fechas de efectividad / This historical series calculated as at today's date may differ from previously calculated historical series following collections or information update of the securitised assets communicated or modified by the relevant Servicer after their effective dates

	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

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: 31/10/2024

Divisa / Currency: EUR

Esta serie histórica calculada a esta fecha puede diferir de las series históricas calculadas con anterioridad a consecuencia de cobros o actualización de información de los activos titulizados comunicados o modificados por el Administrador correspondiente con posterioridad a sus fechas de efectividad / This historical series calculated as at today's date may differ from previously calculated historical series following collections or information update of the securitised assets communicated or modified by the relevant Servicer after their effective dates

	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
75	16,98%3.015	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	18,44%2.152
76	16,99%3.016	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	18,44%2.153