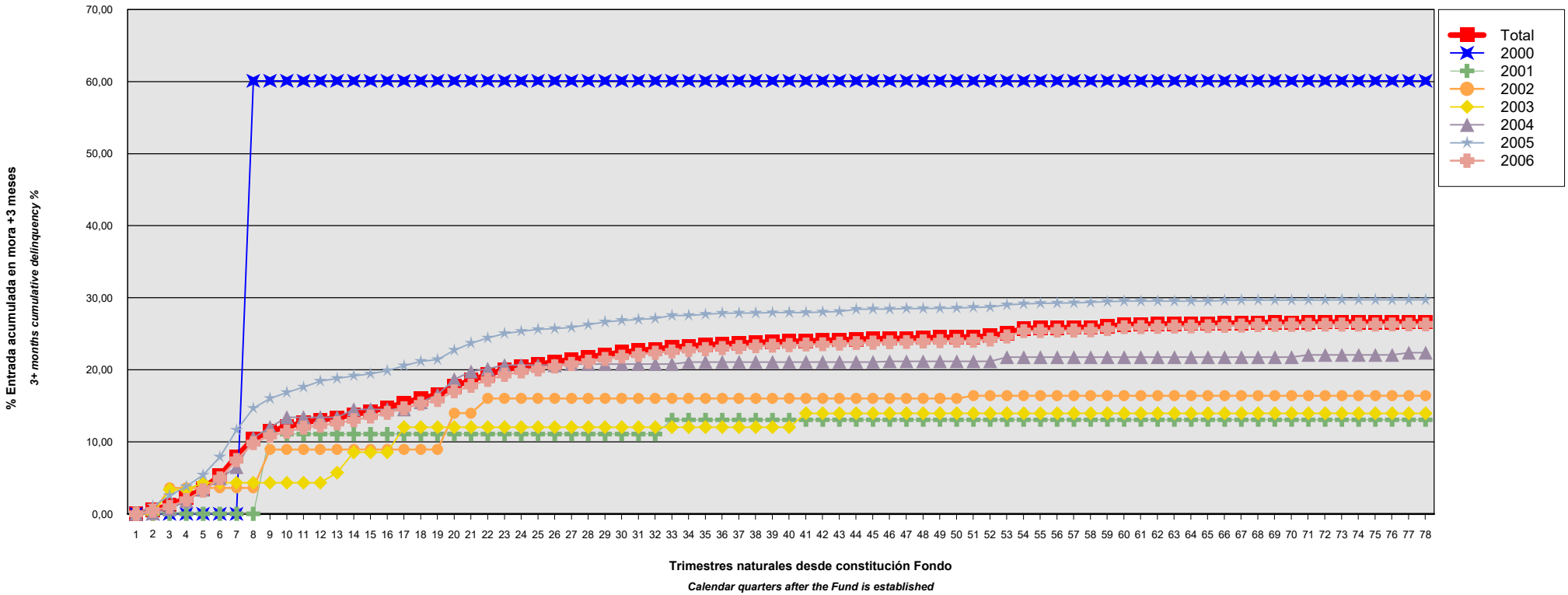
BANCAJA 11 Fondo de Titulización de Activos

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**
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Activos */ Assets:* **Préstamos hipotecarios vivienda (CTHs)** */ Residential mortgage loans (PTCs)*
Fecha */ Date:* **31/10/2026**
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Originación 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% 3.239	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

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	Total	2000	2001	2002	2003	2004	2005	2006
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
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	24,53%3.412	60,11% 1	13,06% 2	16,03% 4	13,96% 7	21,17% 41	28,58% 523	24,03%2.834
51	24,56%3.420	60,11% 1	13,06% 2	16,40% 5	13,96% 7	21,17% 41	28,66% 525	24,05%2.839
52	24,69%3.445	60,11% 1	13,06% 2	16,40% 5	13,96% 7	21,17% 41	28,70% 527	24,20%2.862
53	25,11%3.510	60,11% 1	13,06% 2	16,40% 5	13,96% 7	21,76% 42	29,01% 534	24,63%2.919
54	25,76%3.625	60,11% 1	13,06% 2	16,40% 5	13,96% 7	21,76% 42	29,15% 538	25,36%3.030
55	25,79%3.631	60,11% 1	13,06% 2	16,40% 5	13,96% 7	21,76% 42	29,21% 539	25,39%3.035
56	25,83%3.639	60,11% 1	13,06% 2	16,40% 5	13,96% 7	21,76% 42	29,26% 540	25,44%3.042
57	25,85%3.643	60,11% 1	13,06% 2	16,40% 5	13,96% 7	21,76% 42	29,29% 541	25,45%3.045
58	25,88%3.649	60,11% 1	13,06% 2	16,40% 5	13,96% 7	21,76% 42	29,34% 543	25,48%3.049
59	26,03%3.681	60,11% 1	13,06% 2	16,40% 5	13,96% 7	21,76% 42	29,47% 547	25,64%3.077
60	26,27%3.726	60,11% 1	13,06% 2	16,40% 5	13,96% 7	21,76% 42	29,52% 549	25,91%3.120
61	26,30%3.730	60,11% 1	13,06% 2	16,40% 5	13,96% 7	21,76% 42	29,52% 549	25,94%3.124
62	26,32%3.735	60,11% 1	13,06% 2	16,40% 5	13,96% 7	21,76% 42	29,52% 549	25,96%3.129
63	26,35%3.742	60,11% 1	13,06% 2	16,40% 5	13,96% 7	21,76% 42	29,52% 549	26,00%3.136
64	26,37%3.746	60,11% 1	13,06% 2	16,40% 5	13,96% 7	21,76% 42	29,52% 549	26,02%3.140

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65	26,40% 3.753	60,11% 1	13,06% 2	16,40% 5	13,96% 7	21,76% 42	29,54% 550	26,06% 3.146
66	26,46% 3.766	60,11% 1	13,06% 2	16,40% 5	13,96% 7	21,76% 42	29,63% 553	26,11% 3.156
67	26,48% 3.772	60,11% 1	13,06% 2	16,40% 5	13,96% 7	21,76% 42	29,66% 554	26,14% 3.161
68	26,54% 3.781	60,11% 1	13,06% 2	16,40% 5	13,96% 7	21,76% 42	29,66% 554	26,20% 3.170
69	26,56% 3.787	60,11% 1	13,06% 2	16,40% 5	13,96% 7	21,76% 42	29,66% 554	26,23% 3.176
70	26,57% 3.789	60,11% 1	13,06% 2	16,40% 5	13,96% 7	21,76% 42	29,66% 554	26,24% 3.178
71	26,59% 3.793	60,11% 1	13,06% 2	16,40% 5	13,96% 7	22,07% 43	29,66% 554	26,26% 3.181
72	26,60% 3.794	60,11% 1	13,06% 2	16,40% 5	13,96% 7	22,07% 43	29,68% 555	26,26% 3.181
73	26,61% 3.799	60,11% 1	13,06% 2	16,40% 5	13,96% 7	22,07% 43	29,71% 556	26,27% 3.185
74	26,62% 3.800	60,11% 1	13,06% 2	16,40% 5	13,96% 7	22,07% 43	29,71% 556	26,28% 3.186
75	26,62% 3.801	60,11% 1	13,06% 2	16,40% 5	13,96% 7	22,07% 43	29,71% 556	26,28% 3.187
76	26,62% 3.802	60,11% 1	13,06% 2	16,40% 5	13,96% 7	22,07% 43	29,71% 556	26,29% 3.188
77	26,64% 3.807	60,11% 1	13,06% 2	16,40% 5	13,96% 7	22,38% 44	29,71% 556	26,30% 3.192
78	26,64% 3.808	60,11% 1	13,06% 2	16,40% 5	13,96% 7	22,38% 44	29,71% 556	26,30% 3.193