

BANCAJA 13 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

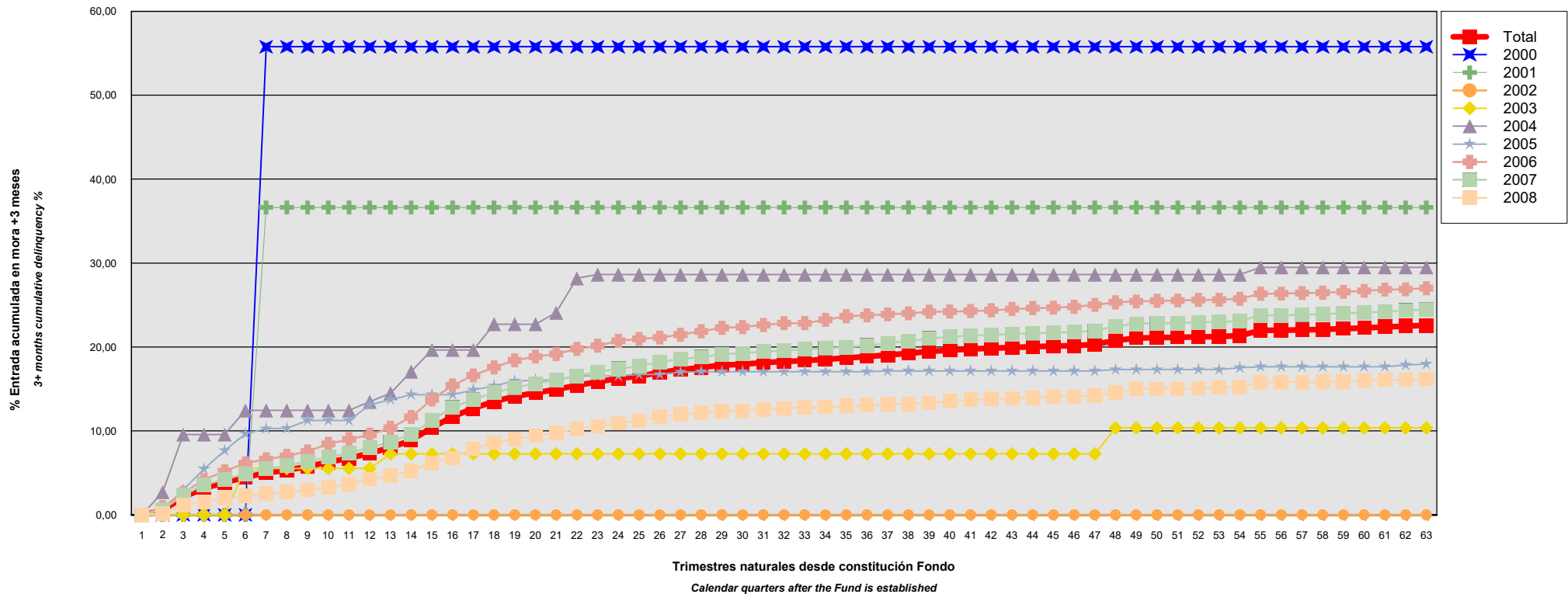
Delinquency analysis: 3+ months cumulative delinquency rate (calendar quarters after the Fund is established) - Detailed by asset origination years

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

Fecha / Date: 30/06/2024

Divisa / Currency: EUR

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 13 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

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	2000	2001	2002	2003	2004	2005	2006	2007	2008
Principal titulizado (mill. €) Principal securitised (€ million)	2.895,001	0,153	0,473	0,686	2,283	7,657	44,322	475,277	1.598,020	766,131
Nº activos / Nº. of assets	16.973	2	4	9	23	57	269	2.495	9.085	5.029
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
2	0,55% 97	0,00% 0	0,00% 0	0,00% 0	0,00% 0	2,70% 2	0,67% 2	0,93% 24	0,62% 59	0,15% 10
3	2,11% 356	0,00% 0	0,00% 0	0,00% 0	0,00% 0	9,57% 6	2,97% 7	2,63% 67	2,34% 217	1,18% 59
4	3,19% 527	0,00% 0	0,00% 0	0,00% 0	0,00% 0	9,57% 6	5,47% 15	4,17% 109	3,58% 321	1,57% 76
5	3,84% 640	0,00% 0	0,00% 0	0,00% 0	0,00% 0	9,57% 6	7,67% 19	5,21% 133	4,21% 381	1,98% 101
6	4,51% 746	0,00% 0	0,00% 0	0,00% 0	5,54% 1	12,45% 7	9,66% 24	6,14% 157	4,92% 444	2,27% 113
7	5,00% 830	55,77% 1	36,63% 1	0,00% 0	5,54% 1	12,45% 7	10,27% 26	6,63% 169	5,50% 498	2,52% 127
8	5,33% 885	55,77% 1	36,63% 1	0,00% 0	5,54% 1	12,45% 7	10,32% 27	7,03% 178	5,87% 530	2,75% 140
9	5,77% 962	55,77% 1	36,63% 1	0,00% 0	5,54% 1	12,45% 7	11,25% 30	7,57% 191	6,38% 577	2,97% 154
10	6,29% 1.044	55,77% 1	36,63% 1	0,00% 0	5,54% 1	12,45% 7	11,25% 30	8,46% 210	6,90% 623	3,31% 171
11	6,73% 1.124	55,77% 1	36,63% 1	0,00% 0	5,54% 1	12,45% 7	11,25% 30	9,02% 223	7,36% 670	3,66% 191
12	7,37% 1.225	55,77% 1	36,63% 1	0,00% 0	5,54% 1	13,48% 8	13,10% 34	9,55% 236	8,02% 726	4,24% 218
13	8,00% 1.336	55,77% 1	36,63% 1	0,00% 0	7,27% 2	14,50% 9	13,74% 36	10,38% 258	8,69% 787	4,67% 242
14	8,90% 1.468	55,77% 1	36,63% 1	0,00% 0	7,27% 2	17,08% 10	14,33% 38	11,66% 287	9,62% 860	5,25% 269
15	10,41% 1.721	55,77% 1	36,63% 1	0,00% 0	7,27% 2	19,65% 12	14,33% 38	13,76% 342	11,27% 1.010	6,20% 315
16	11,68% 1.912	55,77% 1	36,63% 1	0,00% 0	7,27% 2	19,65% 12	14,33% 38	15,44% 379	12,80% 1.133	6,80% 346
17	12,69% 2.083	55,77% 1	36,63% 1	0,00% 0	7,27% 2	19,65% 12	14,89% 41	16,62% 408	13,74% 1.222	7,87% 396
18	13,51% 2.217	55,77% 1	36,63% 1	0,00% 0	7,27% 2	22,73% 13	15,37% 43	17,58% 430	14,56% 1.297	8,63% 430

BANCAJA 13 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

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	2000	2001	2002	2003	2004	2005	2006	2007	2008
19	14,10%2.323	55,77% 1	36,63% 1	0,00% 0	7,27% 2	22,73% 13	15,93% 46	18,41% 451	15,16%1.360	9,02% 449
20	14,54%2.399	55,77% 1	36,63% 1	0,00% 0	7,27% 2	22,73% 13	16,06% 47	18,86% 463	15,64%1.403	9,43% 469
21	14,93%2.472	55,77% 1	36,63% 1	0,00% 0	7,27% 2	24,09% 14	16,06% 47	19,17% 472	16,06%1.445	9,80% 490
22	15,45%2.557	55,77% 1	36,63% 1	0,00% 0	7,27% 2	28,19% 16	16,56% 48	19,78% 487	16,58%1.490	10,23% 512
23	15,86%2.627	55,77% 1	36,63% 1	0,00% 0	7,27% 2	28,63% 17	16,56% 48	20,16% 497	17,03%1.530	10,60% 531
24	16,25%2.692	55,77% 1	36,63% 1	0,00% 0	7,27% 2	28,63% 17	16,56% 48	20,74% 510	17,42%1.566	10,90% 547
25	16,54%2.749	55,77% 1	36,63% 1	0,00% 0	7,27% 2	28,63% 17	16,72% 49	20,98% 518	17,71%1.597	11,25% 564
26	16,97%2.821	55,77% 1	36,63% 1	0,00% 0	7,27% 2	28,63% 17	16,72% 49	21,12% 523	18,24%1.643	11,67% 585
27	17,29%2.877	55,77% 1	36,63% 1	0,00% 0	7,27% 2	28,63% 17	17,00% 50	21,47% 530	18,57%1.675	11,98% 601
28	17,55%2.920	55,77% 1	36,63% 1	0,00% 0	7,27% 2	28,63% 17	17,07% 51	21,87% 540	18,81%1.698	12,18% 610
29	17,84%2.974	55,77% 1	36,63% 1	0,00% 0	7,27% 2	28,63% 17	17,07% 51	22,29% 553	19,14%1.730	12,33% 619
30	17,94%2.997	55,77% 1	36,63% 1	0,00% 0	7,27% 2	28,63% 17	17,07% 51	22,38% 556	19,26%1.745	12,39% 624
31	18,15%3.029	55,77% 1	36,63% 1	0,00% 0	7,27% 2	28,63% 17	17,07% 51	22,62% 562	19,48%1.764	12,59% 631
32	18,27%3.055	55,77% 1	36,63% 1	0,00% 0	7,27% 2	28,63% 17	17,07% 51	22,84% 568	19,57%1.775	12,72% 640
33	18,39%3.077	55,77% 1	36,63% 1	0,00% 0	7,27% 2	28,63% 17	17,07% 51	22,84% 568	19,74%1.790	12,82% 647
34	18,54%3.103	55,77% 1	36,63% 1	0,00% 0	7,27% 2	28,63% 17	17,07% 51	23,24% 578	19,87%1.804	12,85% 649
35	18,72%3.131	55,77% 1	36,63% 1	0,00% 0	7,27% 2	28,63% 17	17,07% 51	23,67% 587	20,00%1.815	13,00% 657
36	18,86%3.157	55,77% 1	36,63% 1	0,00% 0	7,27% 2	28,63% 17	17,07% 51	23,78% 590	20,19%1.834	13,07% 661
37	19,05%3.188	55,77% 1	36,63% 1	0,00% 0	7,27% 2	28,63% 17	17,14% 52	23,90% 594	20,45%1.856	13,15% 665
38	19,24%3.221	55,77% 1	36,63% 1	0,00% 0	7,27% 2	28,63% 17	17,14% 52	24,01% 597	20,72%1.880	13,24% 671
39	19,47%3.255	55,77% 1	36,63% 1	0,00% 0	7,27% 2	28,63% 17	17,14% 52	24,20% 601	21,02%1.906	13,37% 679
40	19,62%3.286	55,77% 1	36,63% 1	0,00% 0	7,27% 2	28,63% 17	17,14% 52	24,23% 602	21,21%1.924	13,54% 687
41	19,76%3.308	55,77% 1	36,63% 1	0,00% 0	7,27% 2	28,63% 17	17,14% 52	24,29% 605	21,36%1.935	13,72% 695

BANCAJA 13 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

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	2000	2001	2002	2003	2004	2005	2006	2007	2008
42	19,85%3.323	55,77% 1	36,63% 1	0,00% 0	7,27% 2	28,63% 17	17,14% 52	24,38% 608	21,45%1.943	13,80% 699
43	19,95%3.342	55,77% 1	36,63% 1	0,00% 0	7,27% 2	28,63% 17	17,14% 52	24,52% 613	21,54%1.953	13,91% 703
44	20,03%3.359	55,77% 1	36,63% 1	0,00% 0	7,27% 2	28,63% 17	17,14% 52	24,64% 617	21,64%1.964	13,95% 705
45	20,12%3.377	55,77% 1	36,63% 1	0,00% 0	7,27% 2	28,63% 17	17,14% 52	24,69% 618	21,72%1.973	14,08% 713
46	20,16%3.387	55,77% 1	36,63% 1	0,00% 0	7,27% 2	28,63% 17	17,14% 52	24,80% 622	21,77%1.979	14,08% 713
47	20,34%3.423	55,77% 1	36,63% 1	0,00% 0	7,27% 2	28,63% 17	17,14% 52	25,02% 629	21,95%1.999	14,21% 722
48	20,77%3.509	55,77% 1	36,63% 1	0,00% 0	10,37% 3	28,63% 17	17,31% 53	25,33% 639	22,47%2.052	14,53% 743
49	21,07%3.574	55,77% 1	36,63% 1	0,00% 0	10,37% 3	28,63% 17	17,31% 53	25,43% 643	22,77%2.086	15,01% 770
50	21,12%3.585	55,77% 1	36,63% 1	0,00% 0	10,37% 3	28,63% 17	17,31% 53	25,50% 645	22,83%2.093	15,03% 772
51	21,15%3.592	55,77% 1	36,63% 1	0,00% 0	10,37% 3	28,63% 17	17,31% 53	25,54% 646	22,87%2.099	15,03% 772
52	21,21%3.605	55,77% 1	36,63% 1	0,00% 0	10,37% 3	28,63% 17	17,31% 53	25,61% 648	22,94%2.107	15,06% 775
53	21,25%3.615	55,77% 1	36,63% 1	0,00% 0	10,37% 3	28,63% 17	17,31% 53	25,63% 649	22,97%2.112	15,14% 779
54	21,37%3.646	55,77% 1	36,63% 1	0,00% 0	10,37% 3	28,63% 17	17,53% 54	25,75% 654	23,10%2.128	15,25% 788
55	21,99%3.783	55,77% 1	36,63% 1	0,00% 0	10,37% 3	29,49% 18	17,66% 55	26,35% 674	23,77%2.207	15,78% 824
56	22,00%3.786	55,77% 1	36,63% 1	0,00% 0	10,37% 3	29,49% 18	17,66% 55	26,37% 675	23,78%2.209	15,78% 824
57	22,05%3.797	55,77% 1	36,63% 1	0,00% 0	10,37% 3	29,49% 18	17,66% 55	26,43% 677	23,85%2.216	15,81% 826
58	22,11%3.807	55,77% 1	36,63% 1	0,00% 0	10,37% 3	29,49% 18	17,66% 55	26,47% 678	23,92%2.223	15,84% 828
59	22,19%3.823	55,77% 1	36,63% 1	0,00% 0	10,37% 3	29,49% 18	17,66% 55	26,58% 682	24,00%2.231	15,90% 832
60	22,28%3.842	55,77% 1	36,63% 1	0,00% 0	10,37% 3	29,49% 18	17,66% 55	26,69% 686	24,09%2.241	16,00% 837
61	22,40%3.865	55,77% 1	36,63% 1	0,00% 0	10,37% 3	29,49% 18	17,66% 55	26,84% 690	24,22%2.256	16,08% 841
62	22,49%3.887	55,77% 1	36,63% 1	0,00% 0	10,37% 3	29,49% 18	17,86% 57	26,87% 691	24,35%2.270	16,14% 846
63	22,59%3.905	55,77% 1	36,63% 1	0,00% 0	10,37% 3	29,49% 18	17,97% 58	27,01% 695	24,47%2.284	16,17% 849