

# BANCAJA 10 Fondo de Titulización de Activos

## Cartera de Activos Titulizados / Portfolio of Securitised Assets

### Distribución por Intervalos de Fecha de Vencimiento Final / Distribution by Final Maturity Date Intervals

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

Fecha / Date: 31/12/2017

Divisa / Currency: EUR

| Intervalos anuales<br>Annual Intervals | Saldo Vivo de Principal<br>Outstanding Principal Balance |       |                  |       | Principal Vencido Impagado<br>Overdue Principal |       |                  |       | Principal Pendiente Vencimiento<br>Outstanding Principal |       |                  |       | Tipo Interés<br>Interest Rate | Vida residual<br>Residual Life   |
|--|--|-------|------------------|-------|---|-------|------------------|-------|--|-------|------------------|-------|-------------------------------|----------------------------------|
|  | Num.   | %     | Importe / Amount | %     | Num.  | %     | Importe / Amount | %     | Num.   | %     | Importe / Amount | %     | Media Pond.<br>W. Average     | M. Pond. Meses<br>W. Avg. Months |
| 2018                                   | 51   | 0,44  | 186.395,41       | 0,02  | 4   | 0,35  | 11.101,42        | 0,04  | 50   | 0,45  | 175.293,99       | 0,02  | 0,658%                        | 8,021                            |
| 2019                                   | 61   | 0,53  | 683.845,48       | 0,06  | 1   | 0,09  | 69.180,17        | 0,25  | 61   | 0,54  | 614.665,31       | 0,06  | 0,646%                        | 19,476                           |
| 2020                                   | 103  | 0,89  | 1.591.073,26     | 0,15  | 4   | 0,35  | 56.951,59        | 0,20  | 103  | 0,92  | 1.534.121,67     | 0,15  | 0,661%                        | 29,131                           |
| 2021                                   | 119  | 1,03  | 2.360.905,37     | 0,22  | 1   | 0,09  | 16.175,24        | 0,06  | 119  | 1,06  | 2.344.730,13     | 0,23  | 0,653%                        | 40,950                           |
| 2022                                   | 57   | 0,49  | 1.519.260,57     | 0,14  | 3   | 0,26  | 26.515,73        | 0,09  | 56   | 0,50  | 1.492.744,84     | 0,15  | 0,607%                        | 54,979                           |
| 2023                                   | 85   | 0,74  | 2.848.525,41     | 0,27  | 3   | 0,26  | 7.746,83         | 0,03  | 84   | 0,75  | 2.840.778,58     | 0,28  | 0,578%                        | 65,524                           |
| 2024                                   | 96   | 0,83  | 4.274.507,79     | 0,40  | 5   | 0,44  | 162.388,05       | 0,58  | 95   | 0,85  | 4.112.119,74     | 0,40  | 0,598%                        | 78,769                           |
| 2025                                   | 370  | 3,21  | 15.507.616,93    | 1,47  | 26  | 2,27  | 561.410,32       | 1,99  | 364  | 3,25  | 14.946.206,61    | 1,45  | 0,676%                        | 91,976                           |
| 2026                                   | 385  | 3,34  | 17.705.578,04    | 1,68  | 22  | 1,92  | 372.827,82       | 1,32  | 381  | 3,40  | 17.332.750,22    | 1,69  | 0,687%                        | 99,544                           |
| 2027                                   | 78   | 0,68  | 3.947.763,88     | 0,37  | 1   | 0,09  | 378,06           | 0,00  | 78   | 0,70  | 3.947.385,82     | 0,38  | 0,630%                        | 114,794                          |
| 2028                                   | 92   | 0,80  | 5.313.986,24     | 0,50  | 1   | 0,09  | 574,45           | 0,00  | 92   | 0,82  | 5.313.411,79     | 0,52  | 0,631%                        | 125,399                          |
| 2029                                   | 118  | 1,02  | 7.561.978,37     | 0,72  | 4   | 0,35  | 91.386,41        | 0,32  | 117  | 1,05  | 7.470.591,96     | 0,73  | 0,601%                        | 138,516                          |
| 2030                                   | 594  | 5,15  | 40.241.256,85    | 3,81  | 37  | 3,23  | 889.598,88       | 3,16  | 586  | 5,23  | 39.351.657,97    | 3,83  | 0,700%                        | 151,828                          |
| 2031                                   | 530  | 4,60  | 36.007.073,23    | 3,41  | 31  | 2,70  | 556.230,70       | 1,97  | 525  | 4,69  | 35.450.842,53    | 3,45  | 0,712%                        | 159,528                          |
| 2032                                   | 125  | 1,08  | 10.672.055,14    | 1,01  | 5   | 0,44  | 143.662,84       | 0,51  | 123  | 1,10  | 10.528.392,30    | 1,02  | 0,646%                        | 174,287                          |
| 2033                                   | 165  | 1,43  | 14.848.846,67    | 1,41  | 9   | 0,78  | 198.715,67       | 0,71  | 162  | 1,45  | 14.650.131,00    | 1,43  | 0,634%                        | 185,821                          |
| 2034                                   | 216  | 1,87  | 19.528.088,07    | 1,85  | 11  | 0,96  | 122.195,64       | 0,43  | 214  | 1,91  | 19.405.892,43    | 1,89  | 0,628%                        | 198,987                          |
| 2035                                   | 2.224  | 19,30 | 208.226.702,86   | 19,73 | 212   | 18,48 | 4.738.712,98     | 16,82 | 2.171  | 19,39 | 203.487.989,88   | 19,80 | 0,690%                        | 212,237                          |
| 2036                                   | 1.880  | 16,32 | 184.923.484,55   | 17,52 | 212   | 18,48 | 4.943.741,58     | 17,55 | 1.820  | 16,26 | 179.979.742,97   | 17,52 | 0,680%                        | 218,895                          |
| 2037                                   | 25   | 0,22  | 2.596.809,52     | 0,25  | 0   | 0,00  | 0,00             | 0,00  | 25   | 0,22  | 2.596.809,52     | 0,25  | 0,774%                        | 233,858                          |
| 2038                                   | 39   | 0,34  | 3.921.161,85     | 0,37  | 2   | 0,17  | 5.709,07         | 0,02  | 39   | 0,35  | 3.915.452,78     | 0,38  | 0,750%                        | 245,775                          |
| 2039                                   | 61   | 0,53  | 7.025.645,87     | 0,67  | 3   | 0,26  | 12.697,36        | 0,05  | 61   | 0,54  | 7.012.948,51     | 0,68  | 0,719%                        | 258,385                          |
| 2040                                   | 1.641  | 14,24 | 185.584.557,32   | 17,58 | 197   | 17,18 | 5.528.086,68     | 19,63 | 1.575  | 14,07 | 180.056.470,64   | 17,52 | 0,803%                        | 272,909                          |
| 2041                                   | 2.080  | 18,05 | 240.542.469,62   | 22,79 | 296   | 25,81 | 9.007.961,77     | 31,98 | 1.972  | 17,62 | 231.534.507,85   | 22,53 | 0,791%                        | 278,894                          |
| 2042                                   | 2  | 0,02  | 280.186,00       | 0,03  | 1   | 0,09  | 22.864,58        | 0,08  | 2  | 0,02  | 257.321,42       | 0,03  | 0,918%                        | 293,023                          |
| 2043                                   | 5  | 0,04  | 607.168,86       | 0,06  | 1   | 0,09  | 789,86           | 0,00  | 5  | 0,04  | 606.379,00       | 0,06  | 0,762%                        | 305,218                          |
| 2044                                   | 15   | 0,13  | 1.232.648,70     | 0,12  | 3   | 0,26  | 61.562,87        | 0,22  | 13   | 0,12  | 1.171.085,83     | 0,11  | 0,830%                        | 317,178                          |
| 2045                                   | 74   | 0,64  | 8.087.551,08     | 0,77  | 14  | 1,22  | 43.063,13        | 0,15  | 74   | 0,66  | 8.044.487,95     | 0,78  | 0,792%                        | 332,057                          |
| 2046                                   | 232  | 2,01  | 27.809.757,28    | 2,63  | 38  | 3,31  | 515.595,28       | 1,83  | 227  | 2,03  | 27.294.162,00    | 2,66  | 0,806%                        | 340,972                          |

Medias ponderadas por el principal pendiente de vencimiento / Averages weighted by the outstanding principal.

Tipo Interés: Tipo de interés nominal anual / Interest Rate: Annual nominal interest rate.

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|---|---|--------|-------------------------|--------|--|--------|-------------------------|--------|---|--------|-------------------------|--------|--------------------------------------|---|
|   | Num.  | %      | Importe / <i>Amount</i> | %      | Num.   | %      | Importe / <i>Amount</i> | %      | Num.  | %      | Importe / <i>Amount</i> | %      | Media Pond.<br><i>W. Average</i>     | M. Pond. Meses<br><i>W. Avg. Months</i> |
| Total :                                       | 11.523  | 100,00 | 1.055.636.900,22        | 100,00 | 1.147  | 100,00 | 28.167.824,98           | 100,00 | 11.194  | 100,00 | 1.027.469.075,24        | 100,00 |                                      |   |
| Media Ponderada / <i>Weighted Average</i> :   |   |        |                         |        |  |        |                         |        |   |        |                         |        | 0,732%                               | 231,966                                 |
| Media Simple / <i>Average</i> :               |   |        | 91.611,29               |        |  |        | 24.557,82               |        |   |        | 91.787,48               |        | 0,747%                               | 219,560                                 |
| Mínimo / <i>Minimum</i> :                     |   |        | 66,93                   |        |  |        | 0,40                    |        |   |        | 66,93                   |        | 0,232%                               | 03/01/2018                              |
| Máximo / <i>Maximum</i> :                     |   |        | 312.535,85              |        |  |        | 186.504,93              |        |   |        | 277.297,30              |        | 3,224%                               | 05/10/2046                              |