

# BANCAJA 10 Fondo de Titulización de Activos

## Cartera de Activos Titulizados / Portfolio of Securitised Assets

### Situación de impagados: Clasificación por Primera Cuota Vencida y no Pagada / Current delinquency: Classification by First Overdue Instalment

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

Fecha / Date: 31/10/2016

Divisa / Currency: EUR

| Antigüedad<br>Aging                                      | Deuda Vencida<br>Overdue Debt |                     |                       |                |                      |               | Deuda Pendiente de Vencer<br>Outstanding Debt |               |                | Deuda total<br>Total Debt |               |                           | Garantía<br>Security  | % Deuda/Tasación<br>% Loan to Value |                    |  |
|--|-------------------------------|---------------------|-----------------------|----------------|----------------------|---------------|---|---------------|----------------|---------------------------|---------------|---------------------------|-----------------------|-------------------------------------|--------------------|--|
|  | Num.                          | Principal           | Intereses<br>Interest | Otros<br>Other | Total                | %             | Principal                                     | %             | Otros<br>Other | Principal                 | %             | Deuda total<br>Total Debt | V. Tasación<br>Value  | s/Principal<br>o/Principal          | s/Total<br>o/Total |  |
| <b>Impagados / Delinquencies</b>                         |                               |                     |                       |                |                      |               |   |               |                |                           |               |                           |                       |                                     |                    |  |
| De > 0 a ≤ 1 Mes<br>Up to 1 month                        | 273                           | 67.021,49           | 13.914,58             | 0,00           | 80.936,07            | 0,72          | 27.039.533,56                                 | 25,78         | 0,00           | 27.106.555,05             | 24,10         | 27.120.469,63             | 53.187.535,36         | 50,9641                             | 50,9903            |  |
| De > 1 a ≤ 2 Meses<br>from > 1 to ≤ 2 months             | 80                            | 49.829,50           | 11.871,44             | 0,00           | 61.700,94            | 0,55          | 8.243.542,41                                  | 7,86          | 0,00           | 8.293.371,91              | 7,37          | 8.305.243,35              | 14.090.657,44         | 58,8572                             | 58,9415            |  |
| De > 2 a ≤ 3 Meses<br>from > 2 to ≤ 3 months             | 53                            | 57.533,63           | 12.937,97             | 0,00           | 70.471,60            | 0,63          | 5.980.751,85                                  | 5,70          | 0,00           | 6.038.285,48              | 5,37          | 6.051.223,45              | 11.217.981,08         | 53,8268                             | 53,9422            |  |
| De > 3 a ≤ 6 Meses<br>from > 3 to ≤ 6 months             | 47                            | 83.869,82           | 19.925,95             | 0,00           | 103.795,77           | 0,93          | 5.297.140,02                                  | 5,05          | 0,00           | 5.381.009,84              | 4,78          | 5.400.935,79              | 9.375.288,99          | 57,3957                             | 57,6082            |  |
| De > 6 a < 12 Meses<br>from > 6 to < 12 months           | 57                            | 204.029,26          | 50.161,04             | 0,00           | 254.190,30           | 2,27          | 6.060.761,06                                  | 5,78          | 0,00           | 6.264.790,32              | 5,57          | 6.314.951,36              | 10.869.552,84         | 57,6361                             | 58,0976            |  |
| De ≥ 12 a < 18 Meses<br>from ≥ 12 to < 18 months         | 59                            | 337.676,89          | 91.340,78             | 0,00           | 429.017,67           | 3,82          | 6.050.934,19                                  | 5,77          | 0,00           | 6.388.611,08              | 5,68          | 6.479.951,86              | 10.923.374,67         | 58,4857                             | 59,3219            |  |
| De ≥ 18 a < 24 Meses<br>from ≥ 18 to < 24 months         | 66                            | 527.583,15          | 166.645,47            | 0,00           | 694.228,62           | 6,19          | 7.194.720,98                                  | 6,86          | 0,00           | 7.722.304,13              | 6,86          | 7.888.949,60              | 11.966.529,72         | 64,5325                             | 65,9251            |  |
| De ≥ 2 Años<br>from ≥ 2 years                            | 395                           | 6.291.668,71        | 3.234.115,34          | 0,00           | 9.525.784,05         | 84,90         | 39.011.874,15                                 | 37,20         | 0,00           | 45.303.542,86             | 40,27         | 48.537.658,20             | 74.116.132,03         | 61,1251                             | 65,4887            |  |
| <b>Subtotal :</b>  | <b>1.030</b>                  | <b>7.619.212,45</b> | <b>3.600.912,57</b>   | <b>0,00</b>    | <b>11.220.125,02</b> | <b>100,00</b> | <b>104.879.258,22</b>                         | <b>100,00</b> | <b>0,00</b>    | <b>112.498.470,67</b>     | <b>100,00</b> | <b>116.099.383,24</b>     | <b>195.747.052,13</b> | <b>57,4713</b>                      | <b>59,3109</b>     |  |
| <b>Dudosos (subjettivos) / Doubt debts (subjectives)</b> |                               |                     |                       |                |                      |               |   |               |                |                           |               |                           |                       |                                     |                    |  |
| De > 0 a ≤ 1 Mes<br>Up to 1 month                        | 10                            | 362.706,78          | 120,84                | 0,00           | 362.827,62           | 1,80          | 0,00  | 0,00          | 0,00           | 362.706,78                | 1,88          | 362.827,62                | 1.591.920,67          | 22,7842                             | 22,7918            |  |
| De > 1 a ≤ 2 Meses<br>from > 1 to ≤ 2 months             | 2                             | 113.027,38          | 291,06                | 0,00           | 113.318,44           | 0,56          | 0,00  | 0,00          | 0,00           | 113.027,38                | 0,59          | 113.318,44                | 417.290,00            | 27,0861                             | 27,1558            |  |
| De > 2 a ≤ 3 Meses<br>from > 2 to ≤ 3 months             | 5                             | 191.205,40          | 638,62                | 0,00           | 191.844,02           | 0,95          | 0,00  | 0,00          | 0,00           | 191.205,40                | 0,99          | 191.844,02                | 1.263.183,90          | 15,1368                             | 15,1873            |  |
| De > 3 a ≤ 6 Meses<br>from > 3 to ≤ 6 months             | 21                            | 1.183.851,87        | 6.495,89              | 0,00           | 1.190.347,76         | 5,92          | 0,00  | 0,00          | 0,00           | 1.183.851,87              | 6,14          | 1.190.347,76              | 3.499.783,95          | 33,8264                             | 34,0120            |  |
| De > 6 a < 12 Meses<br>from > 6 to < 12 months           | 24                            | 1.097.629,03        | 10.885,81             | 0,00           | 1.108.514,84         | 5,51          | 0,00  | 0,00          | 0,00           | 1.097.629,03              | 5,69          | 1.108.514,84              | 4.073.700,05          | 26,9443                             | 27,2115            |  |
| De ≥ 12 a < 18 Meses<br>from ≥ 12 to < 18 months         | 13                            | 898.533,97          | 13.772,58             | 0,00           | 912.306,55           | 4,54          | 0,00  | 0,00          | 0,00           | 898.533,97                | 4,66          | 912.306,55                | 2.141.519,99          | 41,9578                             | 42,6009            |  |
| De ≥ 18 a < 24 Meses                                     | 54                            | 3.298.844,77        | 82.155,47             | 0,00           | 3.381.000,24         | 16,81         | 0,00  | 0,00          | 0,00           | 3.298.844,77              | 17,11         | 3.381.000,24              | 9.486.407,16          | 34,7744                             | 35,6405            |  |

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| Antigüedad<br><i>Aging</i>           | Deuda Vencida<br><i>Overdue Debt</i> |                      |                              |                       |                      |               | Deuda Pendiente de Vencer<br><i>Outstanding Debt</i> |             |                       | Deuda total<br><i>Total Debt</i> |               |                                  | Garantía<br><i>Security</i> | % Deuda/Tasación<br><i>% Loan to Value</i> |                           |  |
|--------------------------------------|--------------------------------------|----------------------|------------------------------|-----------------------|----------------------|---------------|--|-------------|-----------------------|----------------------------------|---------------|----------------------------------|-----------------------------|--|---------------------------|--|
|                                      | Num.                                 | Principal            | Intereses<br><i>Interest</i> | Otros<br><i>Other</i> | Total                | %             | Principal  | %           | Otros<br><i>Other</i> | Principal                        | %             | Deuda total<br><i>Total Debt</i> | V. Tasación<br><i>Value</i> | s/Principal<br><i>o/Principal</i>          | s/Total<br><i>o/Total</i> |  |
| <i>from ≥ 18 to &lt; 24 months</i>   |                                      |                      |                              |                       |                      |               |  |             |                       |                                  |               |                                  |                             |  |                           |  |
| De ≥ 2 Años<br><i>from ≥ 2 years</i> | 187                                  | 12.137.515,32        | 710.870,94                   | 0,00                  | 12.848.386,26        | 63,90         | 0,00   | 0,00        | 0,00                  | 12.137.515,32                    | 62,94         | 12.848.386,26                    | 32.126.588,20               | 37,7803                                    | 39,9930                   |  |
| <b>Subtotal :</b>                    | <b>316</b>                           | <b>19.283.314,52</b> | <b>825.231,21</b>            | <b>0,00</b>           | <b>20.108.545,73</b> | <b>100,00</b> | <b>0,00</b>  | <b>0,00</b> | <b>0,00</b>           | <b>19.283.314,52</b>             | <b>100,00</b> | <b>20.108.545,73</b>             | <b>54.600.393,92</b>        | <b>35,3172</b>                             | <b>36,8286</b>            |  |
| <b>Total :</b>                       | <b>1.346</b>                         | <b>26.902.526,97</b> | <b>4.426.143,78</b>          | <b>0,00</b>           | <b>31.328.670,75</b> |               | <b>104.879.258,22</b>                                | <b>0,00</b> |                       | <b>131.781.785,19</b>            |               | <b>136.207.928,97</b>            | <b>250.347.446,05</b>       | <b>52,6396</b>                             | <b>54,4076</b>            |  |