

BANCAJA 10 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Análisis de morosidad: Tasa de recuperación¹ de mora +3 meses (años desde entrada en mora) - Detalle por trimestres de entrada en mora²

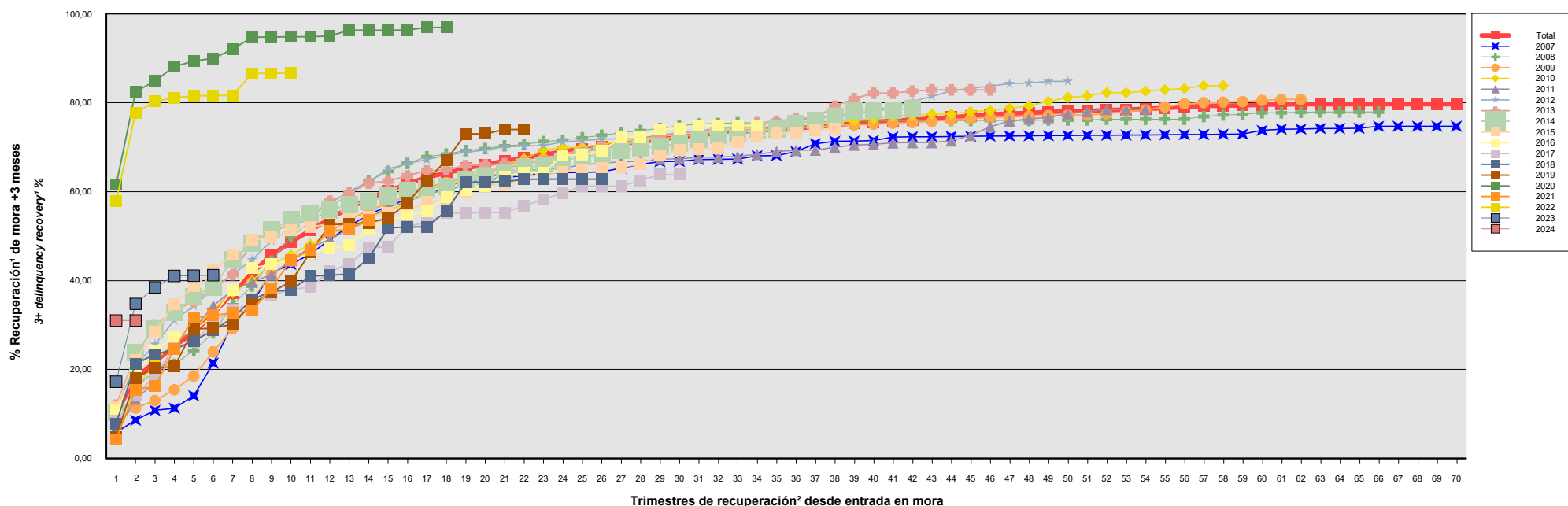
Delinquency analysis: 3+ months delinquency recovery¹ rate (years after delinquency occurs) - Detailed by quarters of occurrence²

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

Fecha / Date: 30/06/2024

Divisa / Currency: EUR

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¹ Incluye, en su caso, el valor neto contable (valor razonable minorado en un 25% como estimación costes de venta) de los inmuebles y activos no vendidos adjudicados o dados en pago al Fondo por activos titulizados. En los informes generados con anterioridad a agosto de 2015, los inmuebles adjudicados o dados en pago no vendidos se computaban en este informe por el valor de adquisición.

² Sólo se muestran datos de periodos en los que hay entradas de activos titulizados en mora por el plazo analizado.

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Post-delinquency recovery quarters²

Entrada en mora Delinquency	Total	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
Σ Saldo Vivo Activos entrada mora (Ppal.Miles €) Outstanding Balance of Assets upon delinquency (€ Thou. Principal) Σ	571.111,980	16.558,846	98.321,756	157.383,951	40.452,018	44.346,022	73.965,821	34.335,031	29.124,809	25.742,401	9.519,892	7.578,951	6.018,831	5.072,370	10.215,376	2.422,809	5.178,976
Nº Activos / Nº. of Assets	4.529	132	705	1.164	293	351	589	293	245	230	87	75	57	52	107	32	56
1	10,34%	5,86%	7,73%	8,41%	7,71%	5,82%	11,63%	11,98%	10,44%	11,53%	10,93%	8,55%	7,86%	4,78%	61,53%	4,33%	57,86%
2	17,99%	8,61%	15,97%	11,32%	15,37%	13,37%	20,87%	23,27%	23,90%	22,21%	18,90%	14,13%	21,31%	18,04%	82,47%	15,48%	77,74%
3	21,78%	10,81%	19,76%	13,05%	21,88%	17,07%	25,68%	29,86%	29,15%	28,49%	24,17%	18,59%	23,39%	20,34%	84,92%	16,26%	80,33%
4	25,35%	11,29%	21,18%	15,46%	26,20%	25,81%	31,11%	33,49%	32,81%	34,75%	27,36%	24,99%	24,56%	20,63%	88,12%	24,59%	81,16%
5	28,34%	14,11%	24,30%	18,57%	28,87%	29,10%	34,29%	35,14%	36,45%	38,76%	28,64%	26,19%	26,47%	29,11%	89,36%	31,62%	81,57%
6	32,58%	21,44%	28,23%	23,99%	33,46%	34,36%	38,17%	38,48%	38,56%	42,30%	32,11%	30,59%	28,84%	29,32%	90,00%	32,19%	81,63%
7	37,20%	30,29%	34,56%	29,23%	37,28%	37,91%	41,42%	41,35%	44,71%	45,92%	37,89%	33,42%	31,59%	30,20%	92,06%	32,70%	81,66%
8	41,71%	34,92%	38,78%	35,88%	40,02%	39,78%	44,65%	48,65%	48,47%	49,21%	42,89%	34,84%	35,68%	34,75%	94,77%	33,25%	86,64%
9	45,74%	41,87%	44,37%	41,50%	43,59%	41,28%	48,97%	50,54%	51,37%	49,71%	43,64%	36,64%	37,59%	37,43%	94,80%	38,29%	86,65%
10	48,74%	43,66%	49,88%	44,40%	45,76%	44,47%	51,83%	53,14%	53,70%	51,36%	44,64%	38,08%	37,84%	39,77%	94,83%	44,69%	86,66%
11	51,28%	45,99%	53,26%	47,25%	48,18%	47,47%	54,75%	54,50%	55,07%	52,11%	46,26%	38,50%	41,02%	46,29%	94,83%	46,85%	
12	53,95%	49,25%	56,13%	50,97%	50,52%	49,25%	57,36%	57,86%	55,87%	52,74%	47,25%	42,08%	41,24%	52,55%	95,00%	51,21%	
13	56,31%	52,29%	59,86%	53,60%	51,89%	51,66%	60,05%	59,64%	57,05%	53,75%	47,97%	43,73%	41,43%	52,78%	96,33%	51,49%	

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	Total	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
14	58,42%	54,82%	62,36%	55,91%	53,96%	53,90%	62,23%	61,91%	57,83%	54,42%	51,60%	47,46%	44,92%	53,02%	96,34%	53,59%	
15	60,21%	56,77%	64,53%	57,31%	55,92%	56,60%	65,10%	62,40%	59,04%	55,22%	53,71%	47,56%	51,90%	54,03%	96,35%		
16	61,68%	58,31%	66,40%	59,09%	57,26%	57,69%	66,34%	63,59%	60,36%	55,77%	54,57%	52,26%	52,03%	57,56%	96,37%		
17	63,26%	58,95%	67,87%	61,10%	60,57%	59,67%	67,23%	64,72%	60,71%	57,66%	55,58%	53,00%	52,14%	62,39%	96,96%		
18	64,19%	61,26%	68,45%	62,07%	62,04%	60,37%	68,20%	64,94%	61,12%	58,10%	58,74%	55,22%	55,62%	67,18%	96,96%		
19	65,27%	62,41%	69,24%	63,18%	62,88%	61,54%	68,86%	65,90%	62,78%	59,93%	60,28%	55,24%	62,11%	73,00%			
20	66,11%	62,46%	69,69%	64,40%	64,30%	63,14%	69,39%	66,05%	63,58%	61,23%	61,23%	55,30%	62,20%	73,04%			
21	66,91%	63,20%	70,31%	65,32%	66,23%	64,02%	70,09%	66,33%	64,31%	61,78%	63,42%	55,34%	62,26%	74,00%			
22	67,55%	63,53%	70,62%	66,18%	67,42%	64,88%	70,29%	66,58%	65,54%	62,76%	64,21%	56,86%	62,78%	74,00%			
23	68,29%	64,27%	71,31%	67,41%	69,40%	64,99%	70,36%	66,67%	65,81%	64,18%	64,27%	58,27%	62,80%				
24	69,05%	64,32%	71,60%	68,45%	69,91%	65,29%	71,24%	68,27%	66,92%	64,45%	68,16%	59,71%	62,80%				
25	69,63%	64,37%	72,12%	69,39%	70,03%	66,06%	71,52%	68,83%	67,87%	65,02%	68,29%	61,22%	62,82%				
26	70,17%	64,46%	72,71%	70,19%	70,56%	66,41%	71,82%	69,80%	68,28%	65,32%	69,14%	61,23%	62,85%				
27	70,77%	65,30%	73,24%	71,00%	71,50%	66,70%	71,96%	70,59%	69,30%	65,50%	72,17%	61,24%					
28	71,21%	66,13%	73,75%	71,51%	72,15%	66,86%	72,03%	71,24%	69,79%	66,26%	72,23%	62,52%					
29	71,78%	66,75%	74,22%	71,90%	72,24%	67,33%	72,79%	72,34%	70,16%	68,23%	74,06%	63,85%					
30	72,31%	66,80%	74,85%	72,37%	73,34%	67,38%	73,20%	73,35%	70,95%	69,35%	74,22%	63,85%					
31	72,71%	67,22%	75,21%	73,01%	73,52%	67,71%	73,47%	73,56%	71,77%	69,66%	74,86%						
32	73,09%	67,26%	75,37%	73,51%	74,15%	67,77%	73,90%	74,38%	72,77%	69,79%	74,88%						
33	73,45%	67,33%	75,53%	73,81%	74,21%	67,93%	75,01%	74,44%	73,27%	71,23%	74,89%						

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	Total	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
34	73,76%	68,07%	75,54%	73,98%	74,63%	68,43%	75,22%	75,49%	73,72%	72,39%	74,89%						
35	74,03%	68,13%	75,56%	74,12%	74,67%	69,02%	76,10%	75,69%	74,04%	73,12%							
36	74,27%	69,01%	75,57%	74,36%	74,73%	69,30%	76,15%	76,54%	75,37%	73,12%							
37	74,58%	70,79%	75,66%	74,58%	75,41%	69,34%	76,57%	76,57%	76,13%	73,85%							
38	75,08%	71,36%	75,85%	74,95%	75,55%	69,97%	77,16%	79,22%	77,01%	74,15%							
39	75,36%	71,39%	75,86%	74,99%	76,02%	70,51%	77,38%	80,91%	78,14%								
40	75,67%	71,50%	75,93%	75,19%	76,39%	70,67%	78,27%	82,15%	78,34%								
41	75,95%	72,28%	75,93%	75,40%	77,05%	71,01%	79,22%	82,16%	78,34%								
42	76,21%	72,34%	75,94%	75,56%	77,20%	71,04%	80,37%	82,62%	78,80%								
43	76,45%	72,38%	75,95%	75,77%	77,49%	71,06%	81,46%	82,91%									
44	76,76%	72,42%	75,99%	76,17%	77,51%	71,44%	82,69%	82,92%									
45	77,05%	72,46%	76,00%	76,48%	78,00%	72,67%	83,29%	82,92%									
46	77,35%	72,50%	76,01%	76,71%	78,25%	74,59%	83,77%	82,92%									
47	77,59%	72,53%	76,01%	76,80%	78,81%	75,90%	84,31%										
48	77,72%	72,56%	76,02%	76,97%	79,29%	76,34%	84,41%										
49	77,93%	72,61%	76,11%	77,14%	80,29%	76,70%	84,83%										
50	78,09%	72,64%	76,12%	77,20%	81,21%	77,56%	84,83%										
51	78,17%	72,68%	76,13%	77,28%	81,57%	78,01%											
52	78,36%	72,71%	76,28%	77,55%	82,29%	78,52%											
53	78,49%	72,74%	76,31%	78,00%	82,29%	78,52%											

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54	78,62%	72,77%	76,31%	78,38%	82,63%	78,52%											
55	78,83%	72,80%	76,32%	79,07%	82,93%												
56	79,05%	72,86%	76,32%	79,77%	83,21%												
57	79,27%	72,88%	76,92%	80,01%	83,85%												
58	79,36%	72,93%	77,28%	80,14%	83,85%												
59	79,42%	72,95%	77,40%	80,25%													
60	79,58%	73,80%	77,76%	80,53%													
61	79,65%	74,06%	77,76%	80,75%													
62	79,68%	74,08%	77,87%	80,78%													
63	79,69%	74,22%	77,93%														
64	79,69%	74,23%	77,93%														
65	79,69%	74,26%	77,93%														
66	79,71%	74,70%	77,93%														
67	79,71%	74,72%															
68	79,71%	74,72%															
69	79,71%	74,72%															
70	79,71%	74,72%															

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