

## BANCAJA 10 Fondo de Titulización de Activos

### Cartera de Activos Titulizados / Portfolio of Securitised Assets

#### Distribución por Intervalos de Relación Principal actual / Valor de Tasación (%CLTV) / Distribution by current Loan-to-Value Ratio (% CLTV) Intervals

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

Fecha / Date: 31/12/2019

Divisa / Currency: EUR

| Intervalos de %CLTV<br>%CLTV Intervals |       | Saldo Vivo de Principal<br>Outstanding Principal Balance |        |                  |        | Principal Vencido Impagado<br>Overdue Principal |        |                  |        | Principal Pendiente Vencimiento<br>Outstanding Principal |        |                  |        | %CLTV Media Ponderada<br>Weighted Average % CLTV |          |
|----------------------------------------|-------|----------------------------------------------------------|--------|------------------|--------|-------------------------------------------------|--------|------------------|--------|----------------------------------------------------------|--------|------------------|--------|--------------------------------------------------|----------|
|                                        |       | Num.                                                     | %      | Importe / Amount | %      | Num.                                            | %      | Importe / Amount | %      | Num.                                                     | %      | Importe / Amount | %      | SVP / OPB                                        | PPV / OP |
| 0,01                                   | 5,00  | 570                                                      | 5,32   | 21.218.474,12    | 2,40   | 335                                             | 31,31  | 19.837.981,21    | 68,04  | 243                                                      | 2,34   | 1.380.492,91     | 0,16   | 40,238                                           | 3,418    |
| 5,01                                   | 10,00 | 264                                                      | 2,46   | 4.370.911,82     | 0,49   | 6                                               | 0,56   | 79.942,77        | 0,27   | 264                                                      | 2,54   | 4.290.969,05     | 0,50   | 8,247                                            | 7,860    |
| 10,01                                  | 15,00 | 318                                                      | 2,97   | 8.800.795,98     | 1,00   | 16                                              | 1,50   | 254.564,24       | 0,87   | 318                                                      | 3,06   | 8.546.231,74     | 1,00   | 13,150                                           | 12,529   |
| 15,01                                  | 20,00 | 418                                                      | 3,90   | 16.929.268,96    | 1,92   | 24                                              | 2,24   | 183.981,86       | 0,63   | 418                                                      | 4,02   | 16.745.287,10    | 1,96   | 18,048                                           | 17,744   |
| 20,01                                  | 25,00 | 557                                                      | 5,20   | 26.955.555,12    | 3,05   | 34                                              | 3,18   | 381.458,76       | 1,31   | 557                                                      | 5,36   | 26.574.096,36    | 3,11   | 23,170                                           | 22,588   |
| 25,01                                  | 30,00 | 663                                                      | 6,19   | 39.386.779,53    | 4,46   | 42                                              | 3,93   | 772.244,02       | 2,65   | 663                                                      | 6,38   | 38.614.535,51    | 4,52   | 28,535                                           | 27,646   |
| 30,01                                  | 35,00 | 701                                                      | 6,54   | 49.957.261,65    | 5,65   | 32                                              | 2,99   | 492.244,92       | 1,69   | 701                                                      | 6,75   | 49.465.016,73    | 5,79   | 33,082                                           | 32,615   |
| 35,01                                  | 40,00 | 825                                                      | 7,70   | 67.054.145,55    | 7,59   | 55                                              | 5,14   | 626.069,94       | 2,15   | 825                                                      | 7,94   | 66.428.075,61    | 7,77   | 38,141                                           | 37,657   |
| 40,01                                  | 45,00 | 985                                                      | 9,19   | 84.616.933,63    | 9,57   | 55                                              | 5,14   | 703.496,03       | 2,41   | 985                                                      | 9,48   | 83.913.437,60    | 9,82   | 42,957                                           | 42,486   |
| 45,01                                  | 50,00 | 1.507                                                    | 14,06  | 139.251.534,24   | 15,76  | 133                                             | 12,43  | 1.615.533,43     | 5,54   | 1.507                                                    | 14,50  | 137.636.000,81   | 16,11  | 48,562                                           | 47,824   |
| 50,01                                  | 55,00 | 1.159                                                    | 10,81  | 114.801.919,25   | 12,99  | 102                                             | 9,53   | 1.307.822,69     | 4,49   | 1.159                                                    | 11,15  | 113.494.096,56   | 13,28  | 53,567                                           | 52,781   |
| 55,01                                  | 60,00 | 1.121                                                    | 10,46  | 117.773.890,35   | 13,33  | 103                                             | 9,63   | 1.161.979,08     | 3,99   | 1.121                                                    | 10,79  | 116.611.911,27   | 13,64  | 57,821                                           | 57,116   |
| 60,01                                  | 65,00 | 799                                                      | 7,45   | 88.184.343,82    | 9,98   | 68                                              | 6,36   | 981.316,30       | 3,37   | 799                                                      | 7,69   | 87.203.027,52    | 10,20  | 63,013                                           | 62,102   |
| 65,01                                  | 70,00 | 734                                                      | 6,85   | 92.178.352,47    | 10,43  | 49                                              | 4,58   | 582.722,36       | 2,00   | 734                                                      | 7,06   | 91.595.630,11    | 10,72  | 68,495                                           | 67,960   |
| 70,01                                  | 75,00 | 92                                                       | 0,86   | 11.485.365,81    | 1,30   | 14                                              | 1,31   | 167.100,84       | 0,57   | 92                                                       | 0,89   | 11.318.264,97    | 1,32   | 72,082                                           | 70,811   |
| 75,01                                  | 80,00 | 5                                                        | 0,05   | 807.571,51       | 0,09   | 2                                               | 0,19   | 8.836,52         | 0,03   | 5                                                        | 0,05   | 798.734,99       | 0,09   | 77,049                                           | 76,120   |
| Total :                                |       | 10.718                                                   | 100,00 | 883.773.103,81   | 100,00 | 1.070                                           | 100,00 | 29.157.294,97    | 100,00 | 10.391                                                   | 100,00 | 854.615.808,84   | 100,00 |                                                  |          |
| Media Ponderada / Weighted Average :   |       |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 49,093                                           | 48,590   |
| Media Simple / Average :               |       |                                                          |        | 82.456,90        |        |                                                 |        | 27.249,81        |        |                                                          |        | 82.245,77        |        | 42,971                                           | 41,421   |
| Mínimo / Minimum :                     |       |                                                          |        | 11,32            |        |                                                 |        | 0,19             |        |                                                          |        | 11,32            |        | 0,011                                            | 0,000    |
| Máximo / Maximum :                     |       |                                                          |        | 281.418,57       |        |                                                 |        | 186.504,93       |        |                                                          |        | 237.639,99       |        | 96,974                                           | 76,844   |