



STRUCTURED FINANCE TRANSACTION PERFORMANCE REPORTING

ASSET CLASS

SME ABS ∨

TRANSACTION NAME

CAIXABANK PYMES 10, FT ... ∨

TRANSACTION PROFILE

Transaction name	CAIXABANK PYMES 10, FT
Issuer LEI	9598001D1YRW2VPRKF25
Asset class	SME ABS
Closing date	20 November 2018
Country of assets	Spain
Pool type	Static

REPORT INFORMATION

Date of publication	10 July 2024
Last date of investor report	30 June 2024

CAIXABANK PYMES 10, FT



Notes profile

	Currency ¹	Coupon type ¹	Frequency ¹	Spread/ Coupon ¹	Outstanding balance ¹		Credit enhancement ¹	
					Nov 2018	Jun 2024	Nov 2018	Jun 2024
Class A	EUR	Floating	3M	1.00%	2,793,000,000	0	16.00%	100.00%
Class B	EUR	Floating	3M	1.25%	532,000,000	495,723,080	4.75%	4.38%

	Rating	Validity date
Class A	WD (SF)	29 May 2024
Class B	BB- (SF)	23 Dec 2022

Counterparties

Entity role	Entity name	Rating	Validity date
Account bank	Caixabank S.A.	**	
Arranger	Caixabank S.A.	**	
Originator	Caixabank S.A.	**	
Special servicer	Caixabank S.A.	**	

¹ Source: Transaction report

² Source: EDW

CAIXABANK PYMES 10, FT



Portfolio profile

	Nov 2018	Jun 2024
Outstanding portfolio balance ¹	3,325,000,000 EUR	448,198,214 EUR
Weighted average asset yield ¹	2.27%	4.48%

Concentration

	Nov 2018		Jun 2024	
	Share	Geo/Business	Share	Geo/Business
Top 1 region (borrower) ¹	30.26%	Cataluña	32.28%	Cataluña
Top 1 sector ¹	12.21%	(68) Real estate - activities	18.07%	(68) Real estate - activities

Nov 2018
Share

-

¹ Source: Transaction report

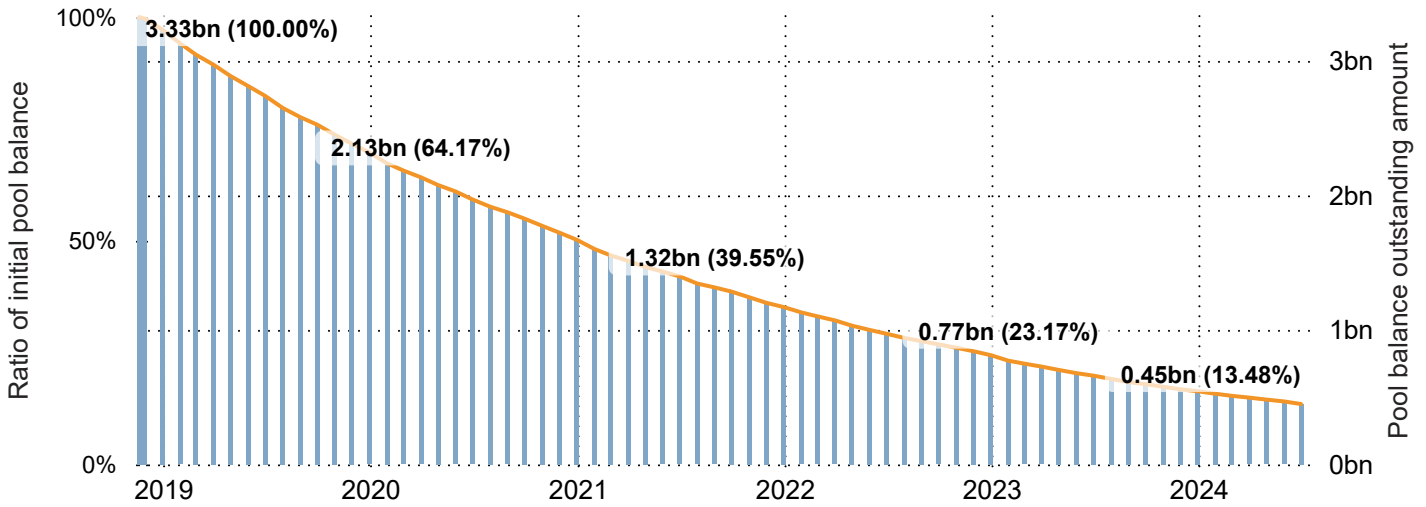
² Source: EDW

CAIXABANK PYMES 10, FT

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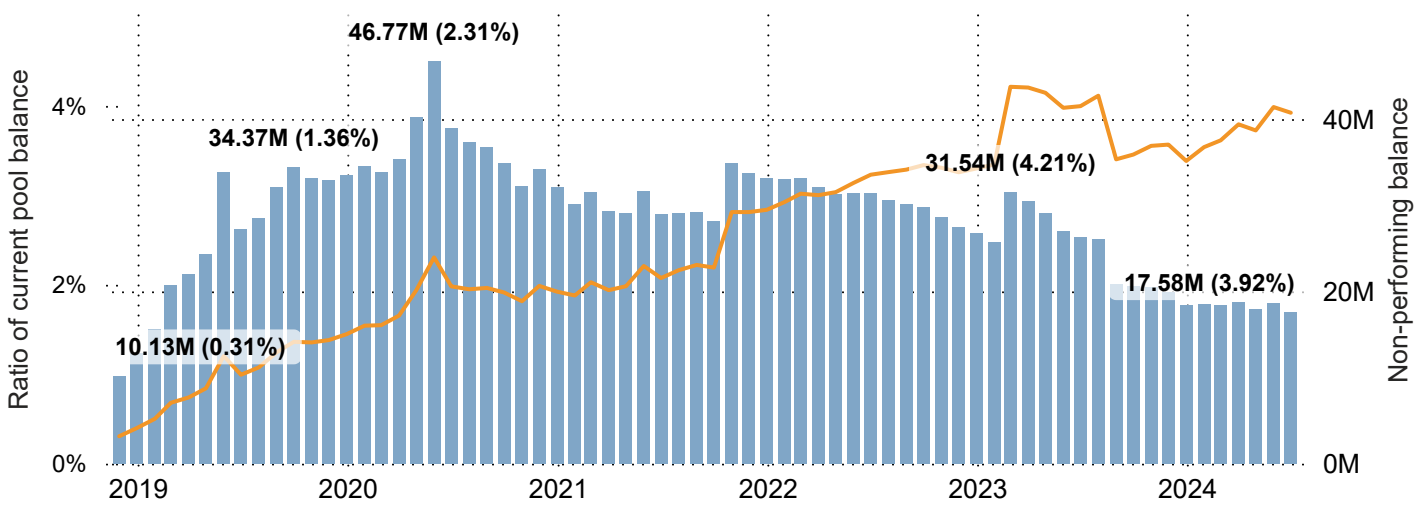
Asset pool balance (currency : EUR)

Source: Transaction report



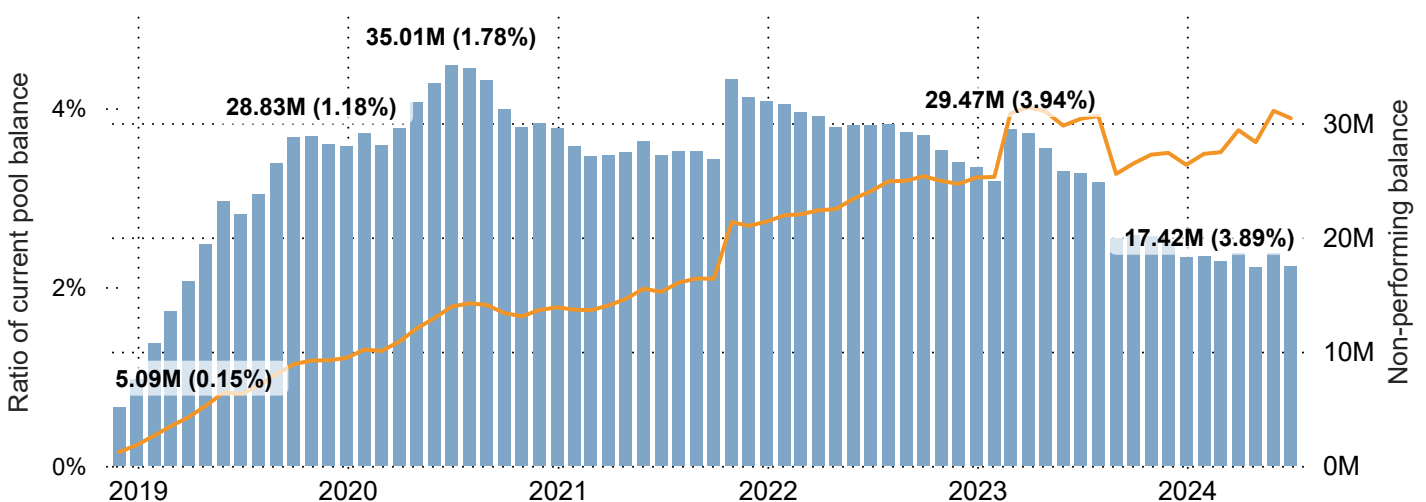
Non-performing balance due for more than 30 days in arrears (currency : EUR)

Source: Transaction report



Non-performing balance due for more than 90 days in arrears (currency : EUR)

Source: Transaction report

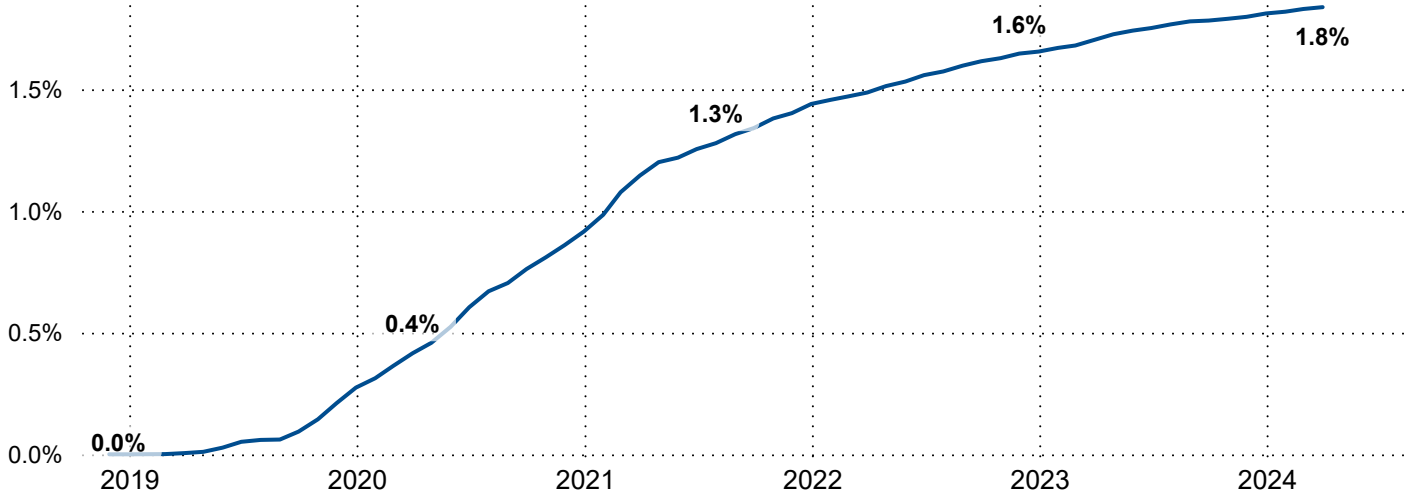


CAIXABANK PYMES 10, FT

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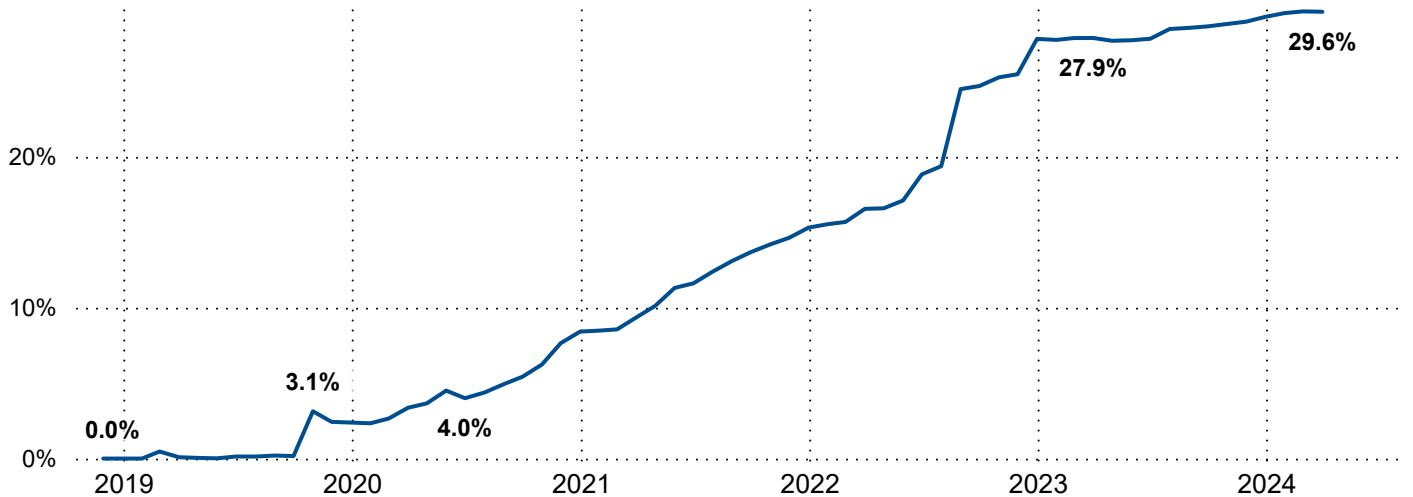
Cumulative default ratio (default : 12M)

Source: Transaction report



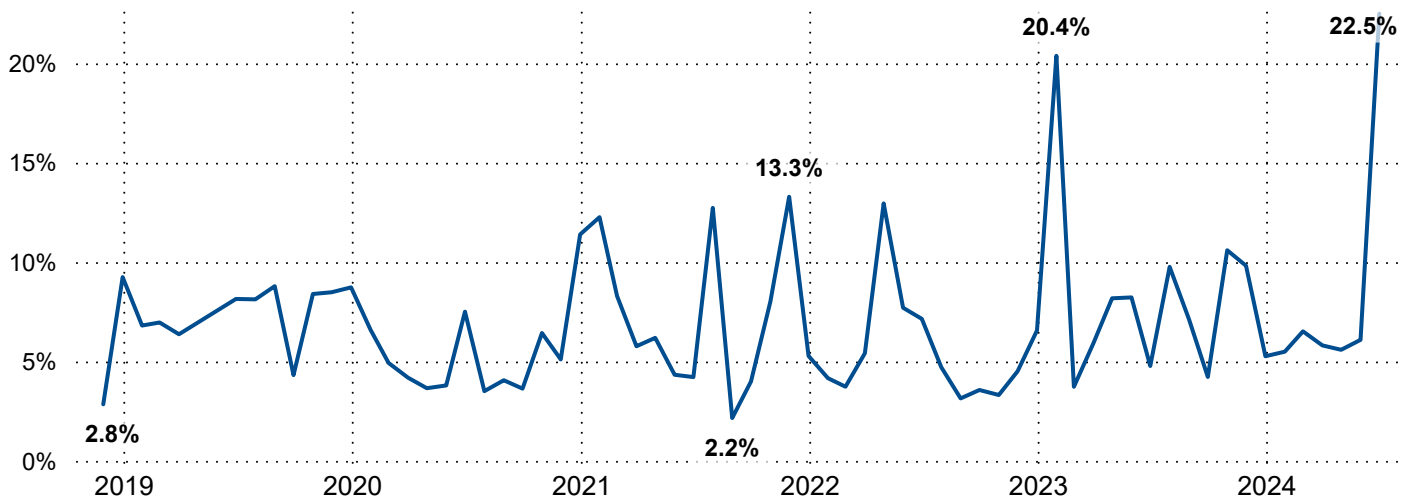
Cumulative recovery ratio (default : 12M)

Source: Transaction report



Annualised constant prepayment rate (CPR)

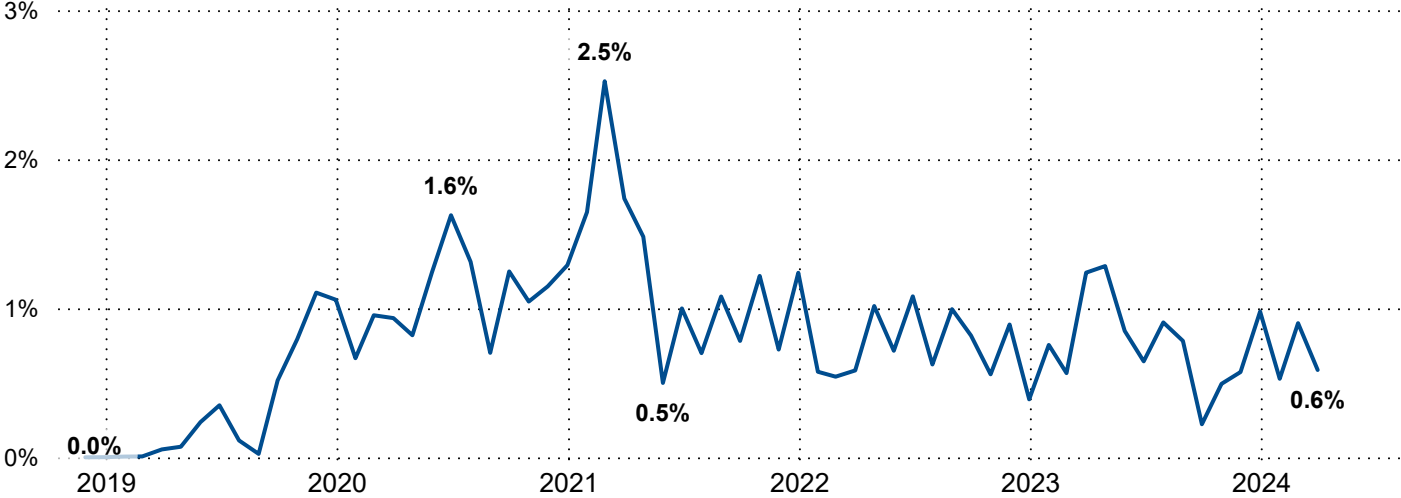
Source: Transaction report



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Annualised constant default ratio (CDR)

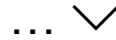
Source: Transaction report



NOTES PERFORMANCE | NOTES RATING & METRICS

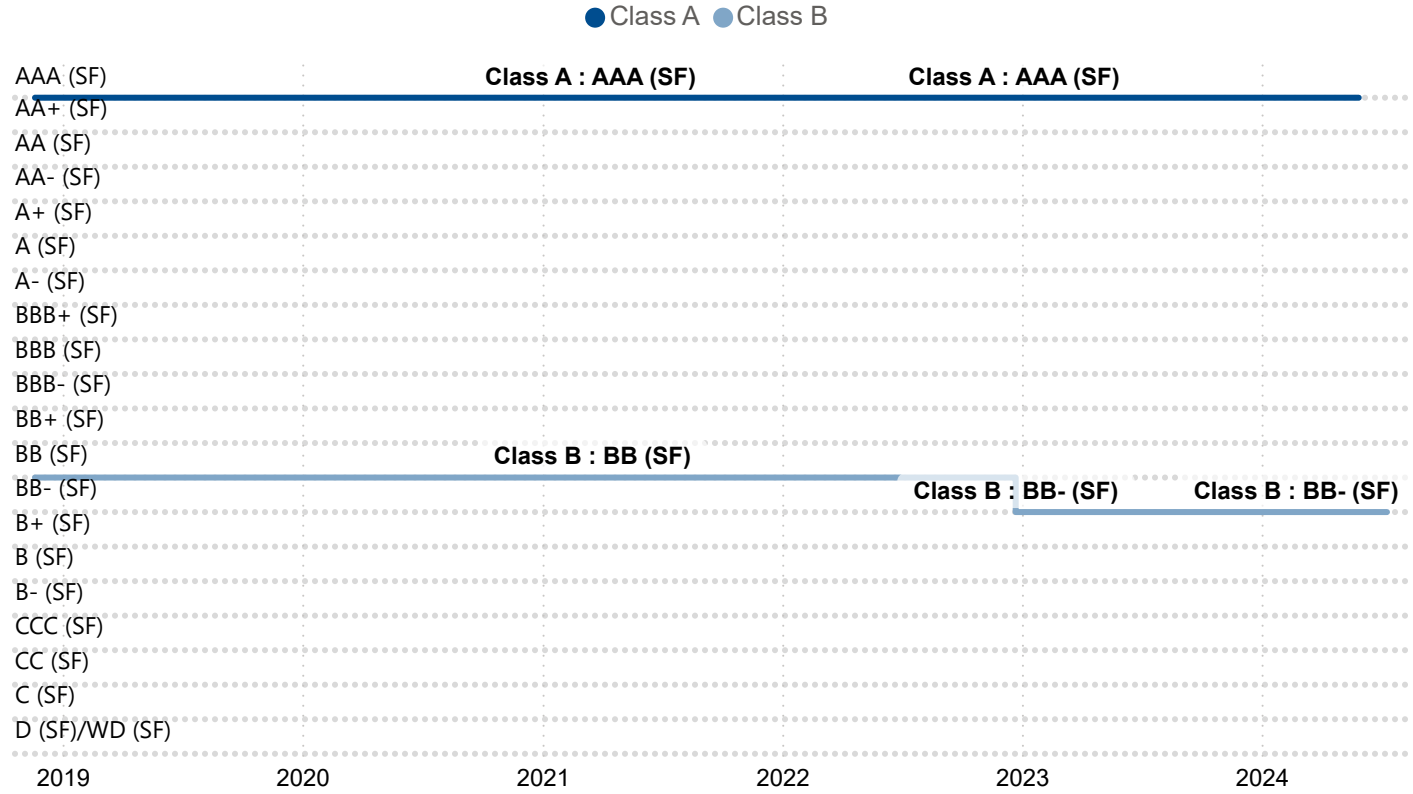


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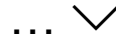
Rating history

Source: Scope



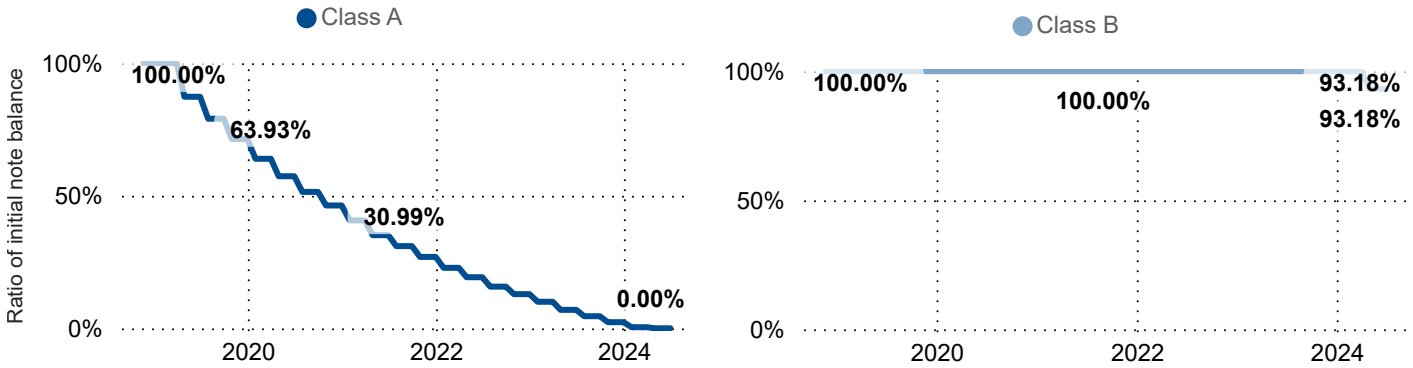
	20 Nov 2018	26 Nov 2018	18 Mar 2021	23 Dec 2022	29 May 2024
Class A	AAA (SF)	AAA (SF)	AAA (SF)	AAA (SF)	WD (SF)
Class B	BB (SF)	BB (SF)	BB (SF)	BB- (SF)	

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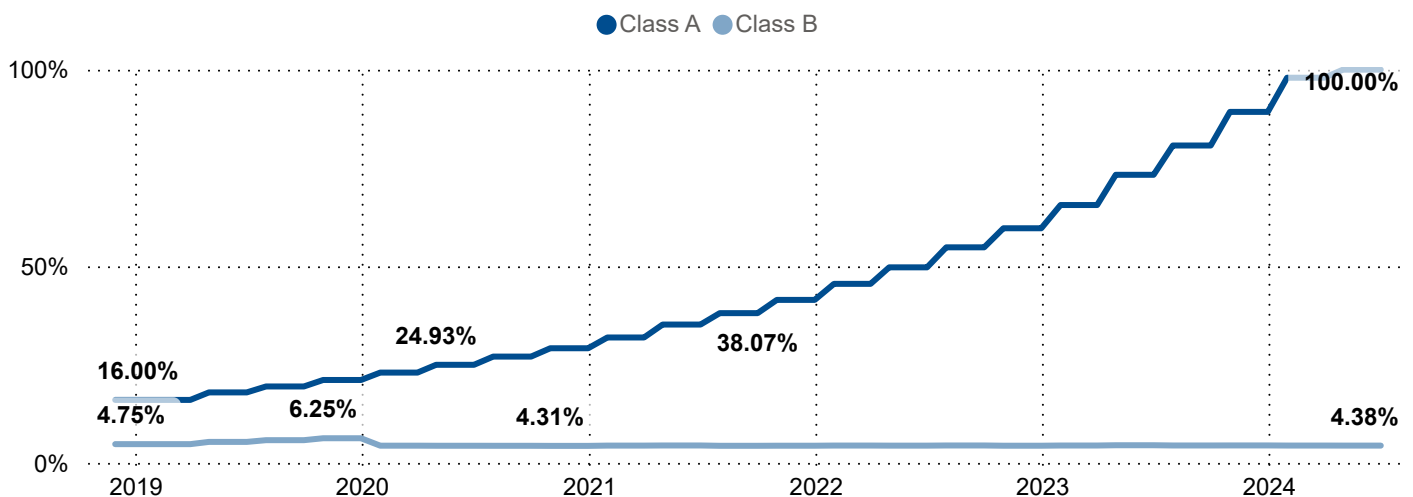
Outstanding notes balance

Source: Transaction report



Credit enhancement

Source: Transaction report

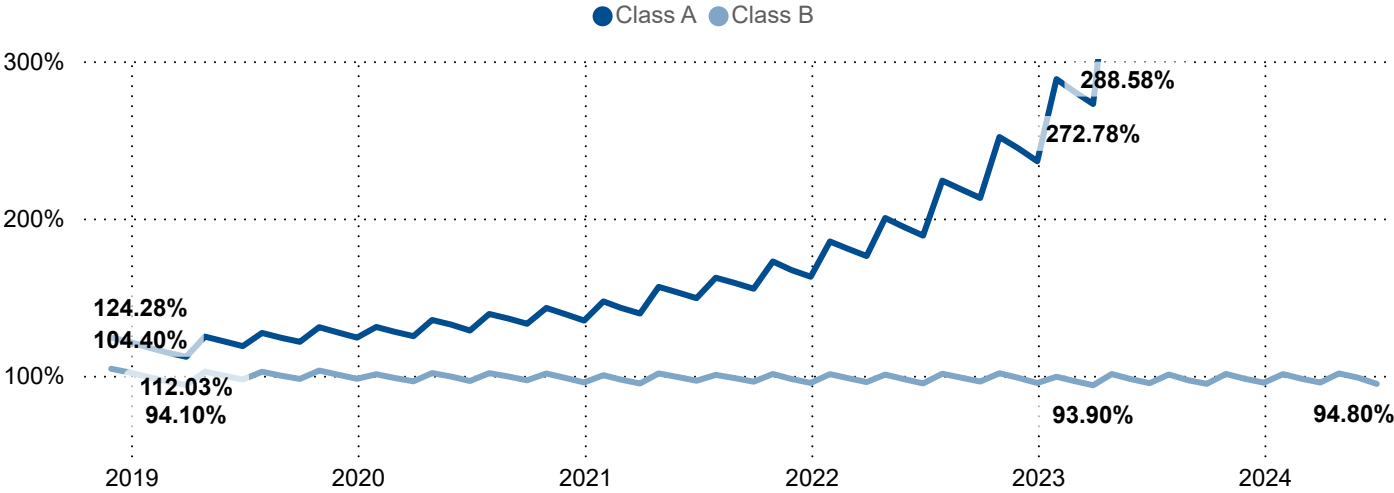


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Notes overcollateralisation

Source: Transaction report



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Remarks on the transaction

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Field name	Description
Credit enhancement	Either as per the investor report or computed as the ratio of (i) the sum of those liabilities' nominal value which rank junior to the notes under consideration, and (ii) the sum of all liabilities' nominal value.
Cumulative default ratio	Ratio of (i) the sum of defaulted amounts since closing and (ii) the initial portfolio balance.
Cumulative recovery ratio	Ratio of (i) the sum of recovered amounts (as per the investor report definition) and (ii) the sum of defaulted amounts since closing.
Notes overcollateralisation	Ratio of (i) the sum of the aggregate loan balance and the reserve account's balance and (ii) the sum of the relevant notes' and all those notes' nominal value which rank pari-passu or senior to the relevant note.
Outstanding notes balance	The relevant note's nominal value at the relevant date.
Outstanding portfolio balance	Aggregate loan balance at the relevant date.

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