



STRUCTURED FINANCE TRANSACTION PERFORMANCE REPORTING

ASSET CLASS

SME ABS ∨

TRANSACTION NAME

CAIXABANK PYMES 10, FT ... ∨

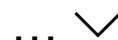
TRANSACTION PROFILE

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	23 February 2024
Last date of investor report	31 January 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	Jan 2024	Nov 2018	Jan 2024
Class A	EUR	Floating	3M	1.00%	2,793,000,000	11,142,115	16.00%	97.95%
Class B	EUR	Floating	3M	1.25%	532,000,000	532,000,000	4.75%	4.39%

	Rating	Validity date
Class A	AAA (SF)	04 Jan 2023
Class B	BB- (SF)	04 Jan 2023

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	Jan 2024
Outstanding portfolio balance ¹	3,325,000,000 EUR	524,755,244 EUR
Weighted average asset yield ¹	2.27%	4.52%

Concentration

	Nov 2018		Jan 2024	
	Share	Geo/Business	Share	Geo/Business
Top 1 region (borrower) ¹	30.26%	Cataluña	32.45%	Cataluña
Top 1 sector ¹	12.21%	(68) Real estate a- ctivities	17.09%	(68) Real estate a- ctivities

Nov 2018
Share

-

¹ Source: Transaction report

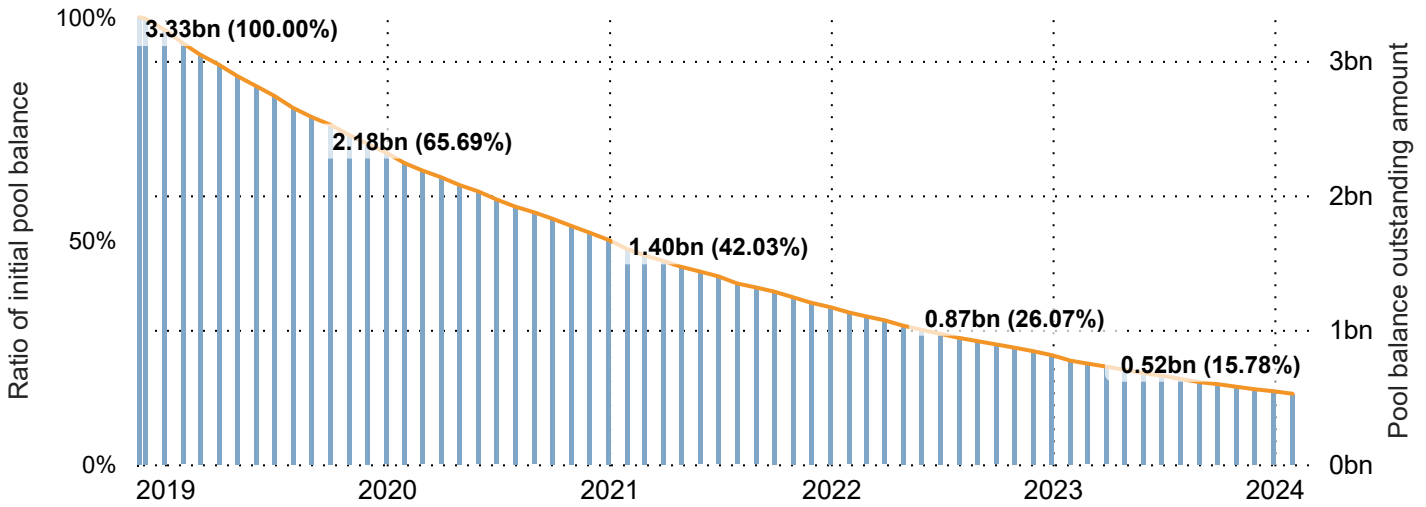
² Source: EDW

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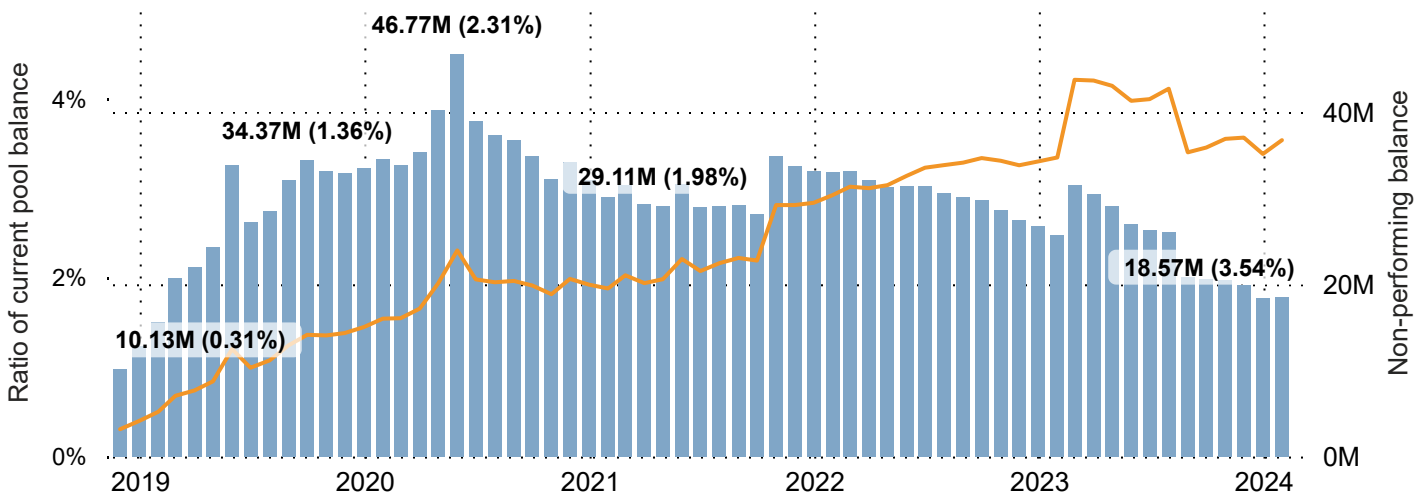
Asset pool balance (currency : EUR)

Source: Transaction report



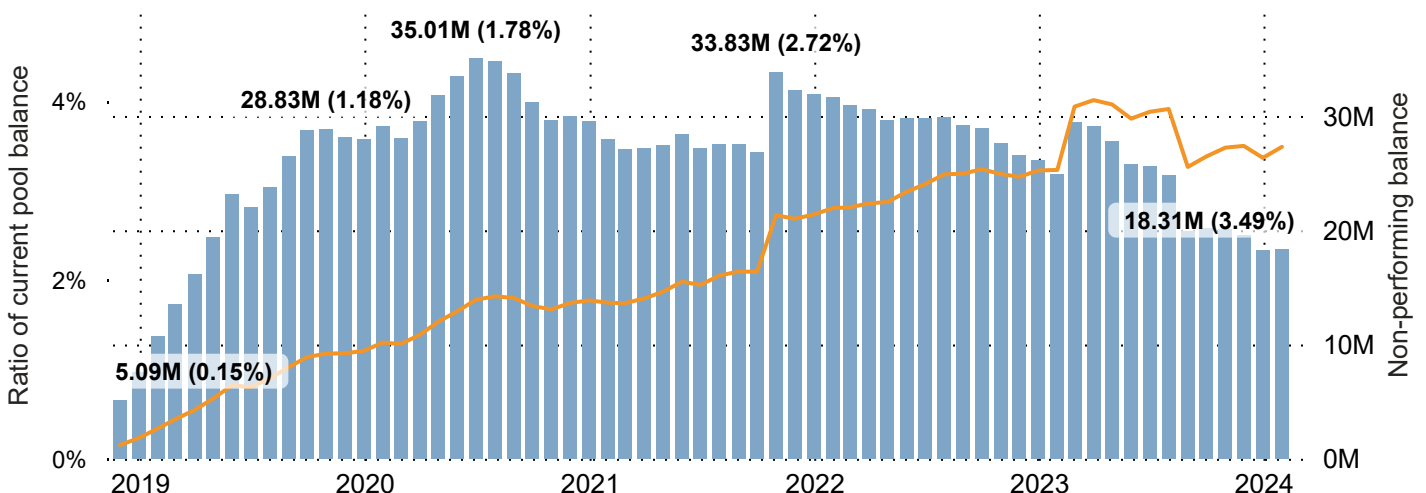
Non-performing balance due for more than 30 days in arrears (currency : EUR)

Source: Transaction report



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

Source: Transaction report

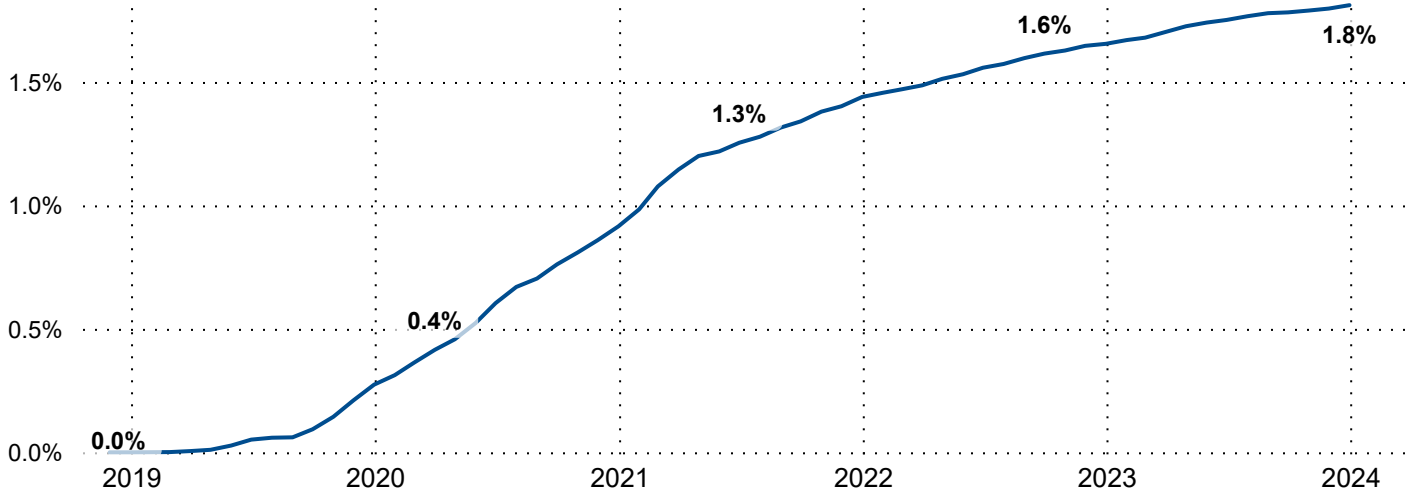


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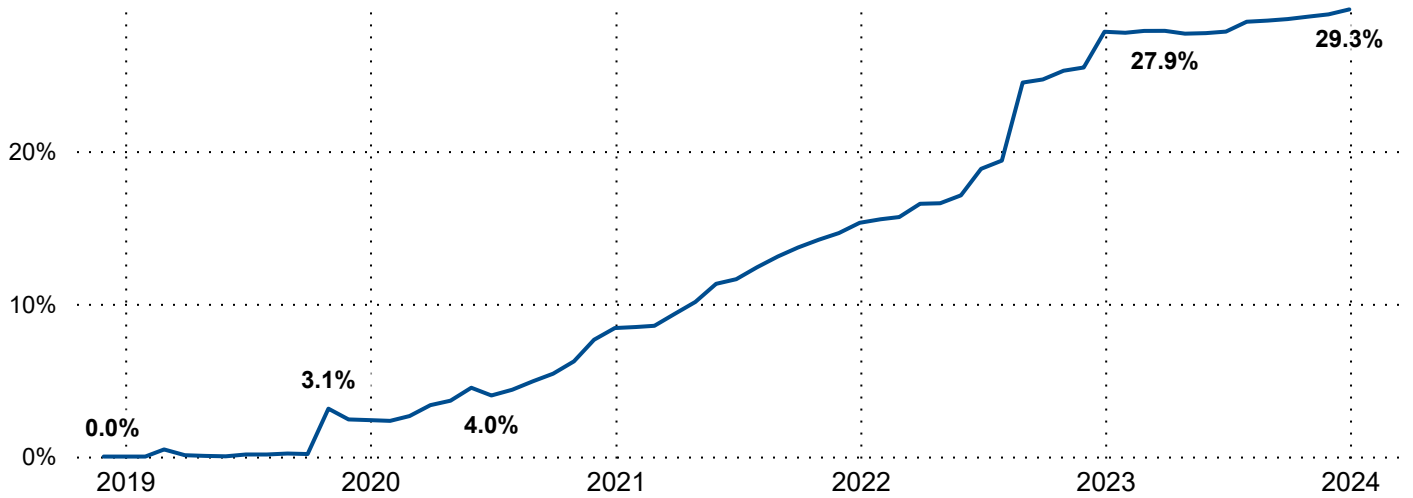
Cumulative default ratio (default : 12M)

Source: Transaction report



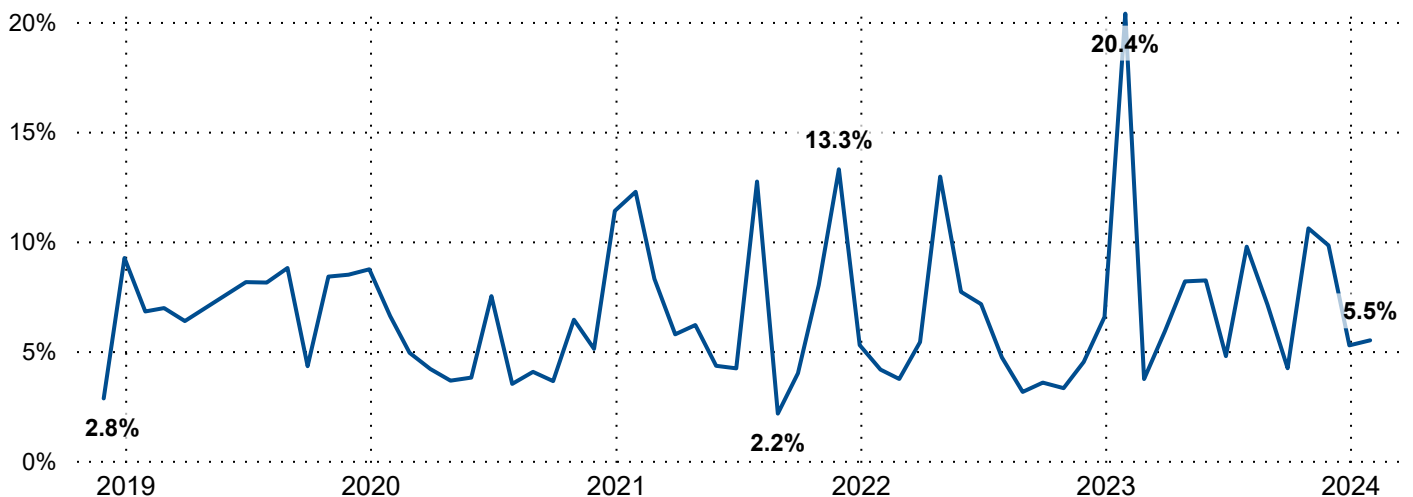
Cumulative recovery ratio (default : 12M)

Source: Transaction report



Annualised constant prepayment rate (CPR)

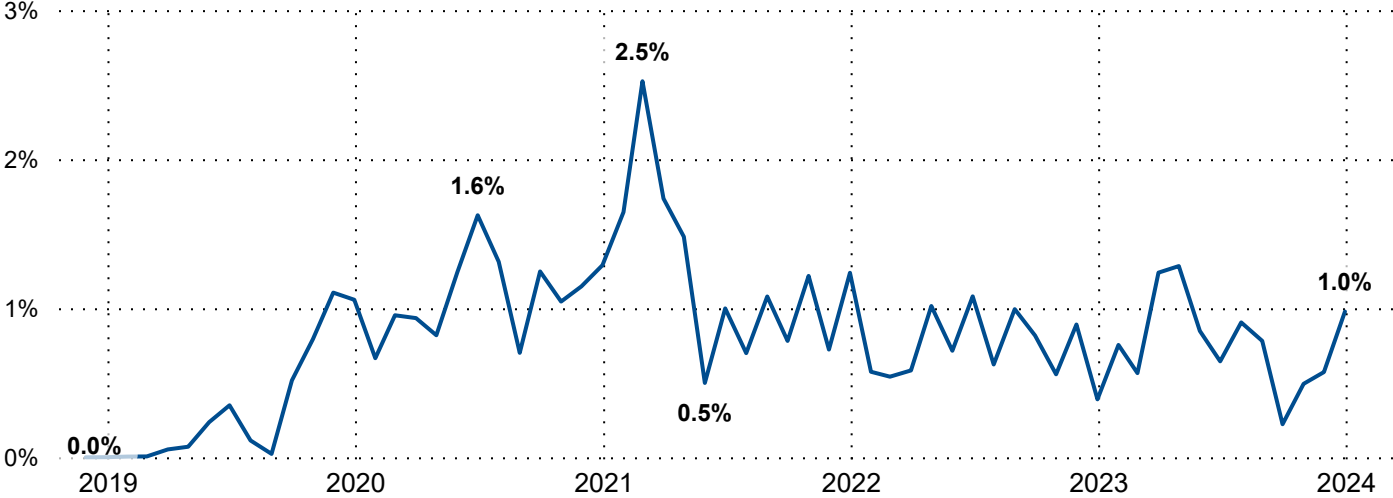
Source: Transaction report



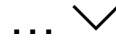
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Annualised constant default ratio (CDR)

Source: Transaction report

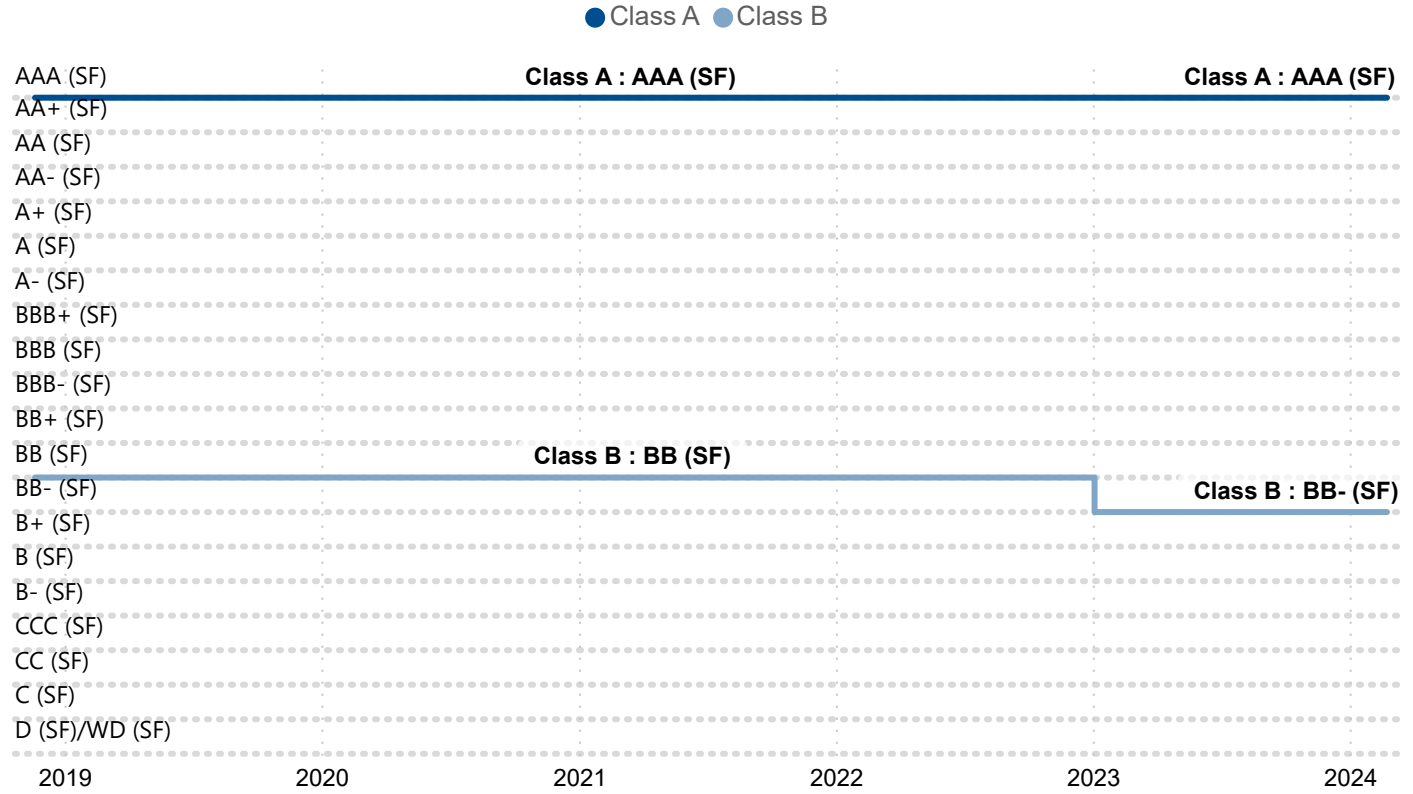


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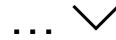
Rating history

Source: Scope



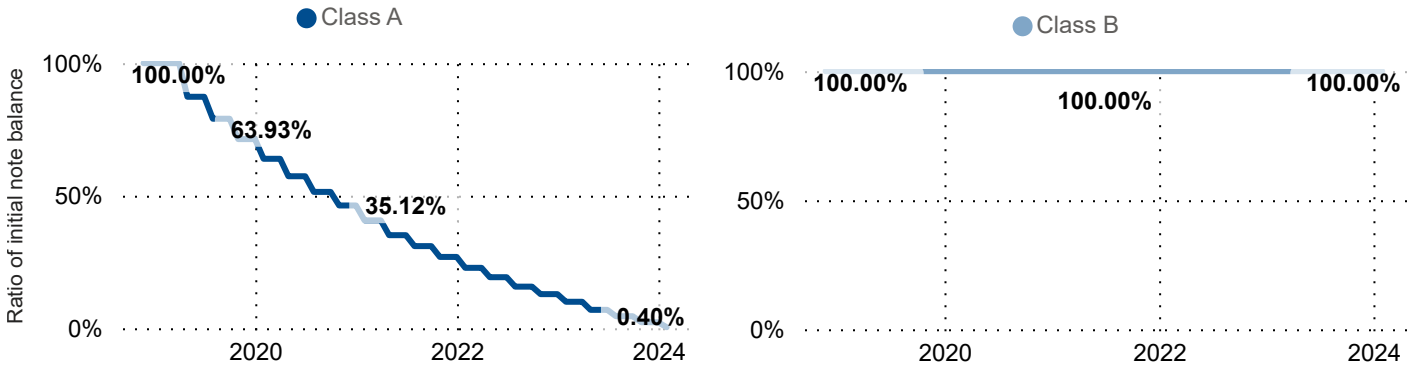
	20 Nov 2018	26 Nov 2018	18 Mar 2021	04 Jan 2023
Class A	AAA (SF)	AAA (SF)	AAA (SF)	AAA (SF)
Class B	BB (SF)	BB (SF)	BB (SF)	BB- (SF)

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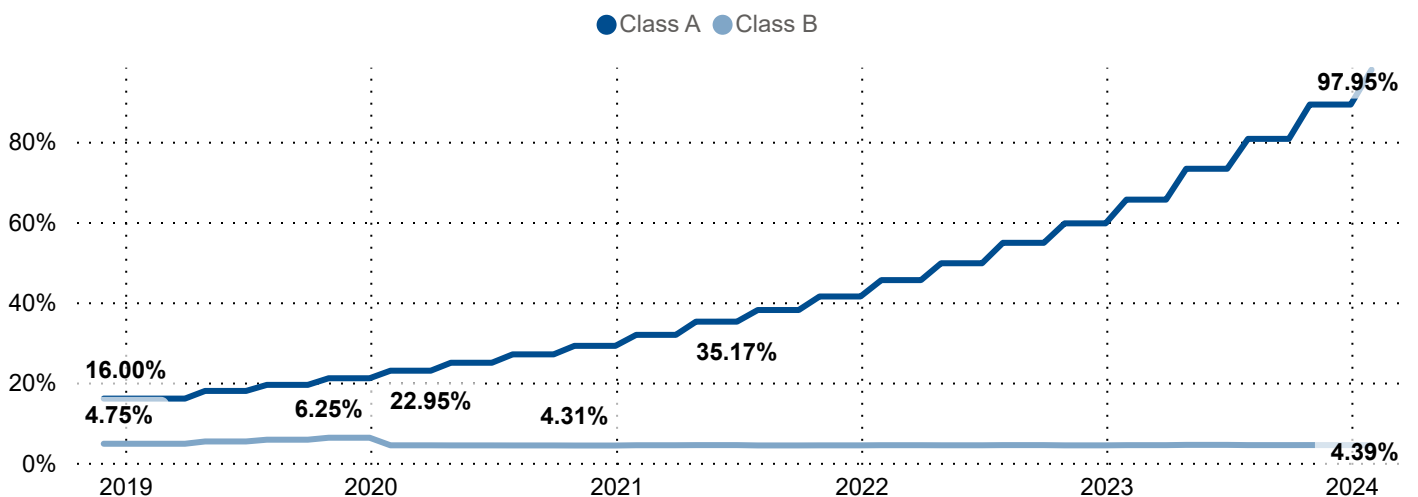
Outstanding notes balance

Source: Transaction report



Credit enhancement

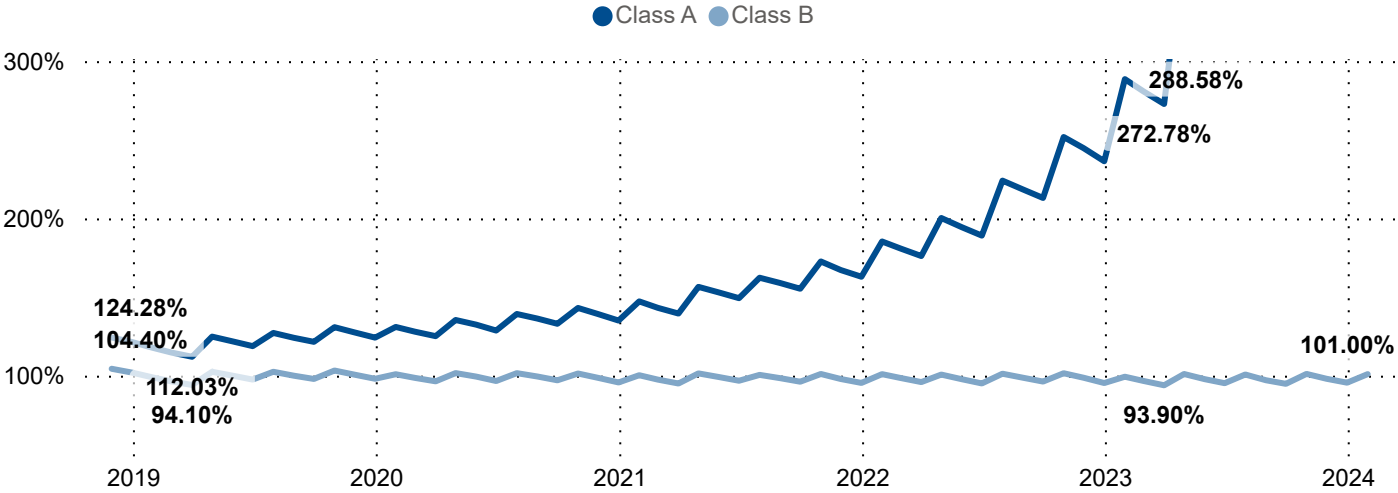
Source: Transaction report



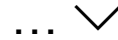
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Notes overcollateralisation

Source: Transaction report



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Note 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 liability's nominal, junior to the notes under consideration, and (ii) the sum of liability's nominal.
Cumulative default ratio	Ratio of (i) the sum over periods of defaulted amounts since closing by (ii) the initial portfolio balance.
Cumulative recovery ratio	Ratio of (i) the sum of recovered amounts (as per the investor report definition) by (ii) the sum over periods of defaulted amounts.
Notes overcollateralisation	Ratio of (i) the sum of the aggregate loan balance and the reserve account by (ii) the sum of all note's nominal for those which are pari-passu or senior to the relevant note.
Outstanding notes balance	Relevant note current nominal amount.
Outstanding portfolio balance	Aggregate loan balances at the relevant date.

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