

**CAIXABANK RMBS 1, F.T.**

**INFORME MENSUAL  
SOBRE IMPAGADOS Y BONOS  
DICIEMBRE - 2019**

*DELINQUENCIES AND BONDS  
MONTHLY INFORMATION  
DECEMBER - 2019*



**CAIXABANK TITULIZACION, S.G.F.T., S.A.U.**

## CAIXABANK RMBS 1, F.T.

### Indice de Morosidad / Delinquency Rate

| Fecha       | Nº Op. Cartera         | Saldo Vivo Pendiente Cartera         | Nº Op. Morosas               | Principal Pendiente de Vencer Moroso                    | Principal Vencido No Cobrado Moroso                              | Intereses Vencidos No Cobrados    | Indice Morosidad        |
|-------------|------------------------|--------------------------------------|------------------------------|---|--|-----------------------------------|-------------------------|
| <i>Date</i> | <i>Number Op. Pool</i> | <i>Portfolio Outstanding Balance</i> | <i>Number Op. Delinquent</i> | <i>Delinquent Principal Outstanding Balance Not Due</i> | <i>Delinquent Principal Outstanding Balance Due and Not Paid</i> | <i>Interests Due and Not Paid</i> | <i>Delinquency Rate</i> |
| 31/01/2019  | 133.908                | 11.680.440.702,09                    | 1.911                        | 155.948.352,26  | 2.190.530,48   | 791.214,99                        | 1,3539 %                |
| 28/02/2019  | 133.506                | 11.610.295.042,75                    | 1.876                        | 152.658.948,14  | 2.223.383,45   | 787.963,01                        | 1,3340 %                |
| 31/03/2019  | 133.088                | 11.532.528.028,96                    | 1.875                        | 152.129.008,21  | 2.202.372,88   | 792.162,22                        | 1,3382 %                |
| 30/04/2019  | 132.607                | 11.452.444.739,14                    | 1.889                        | 152.382.617,36  | 2.246.673,37   | 756.582,07                        | 1,3502 %                |
| 31/05/2019  | 132.126                | 11.378.513.506,18                    | 1.891                        | 151.782.663,33  | 2.330.254,97   | 776.270,31                        | 1,3544 %                |
| 30/06/2019  | 131.701                | 11.305.812.669,79                    | 1.861                        | 150.678.250,50  | 2.399.631,75   | 775.990,21                        | 1,3540 %                |
| 31/07/2019  | 131.257                | 11.229.903.402,46                    | 1.816                        | 145.398.542,14  | 2.254.701,19   | 713.079,91                        | 1,3148 %                |
| 31/08/2019  | 130.923                | 11.165.914.647,64                    | 1.790                        | 145.863.499,93  | 2.327.114,57   | 741.887,19                        | 1,3272 %                |
| 30/09/2019  | 130.564                | 11.094.710.038,11                    | 1.778                        | 144.469.118,15  | 2.360.962,63   | 731.442,79                        | 1,3234 %                |
| 31/10/2019  | 130.100                | 11.019.318.264,49                    | 1.743                        | 143.385.446,53  | 2.346.781,63   | 743.720,47                        | 1,3225 %                |
| 30/11/2019  | 129.657                | 10.944.063.813,00                    | 1.755                        | 144.628.421,62  | 2.416.141,47   | 736.957,99                        | 1,3436 %                |
| 31/12/2019  | 129.173                | 10.849.133.714,33                    | 1.743                        | 143.400.284,06  | 2.281.484,22   | 700.921,09                        | 1,3428 %                |

**INDICE MOROSIDAD =** (Principal Pendiente de Vencer Moroso + Principal Vencido No Cobrado Moroso) / Saldo Vivo Pendiente del Fondo.

**DELINQUENCY RATE =** (Delinquent Principal Outstanding Balance Not Due + Delinquent Principal Outstanding Balance Due and Not Paid) / Portfolio Outstanding Balance.

## CAIXABANK RMBS 1, F.T.

### TASA DE RECUPERACIÓN DE MOROSIDAD / DELINQUENCY RECOVERIES RATE

| Fecha       | Saldo Vivo Pendiente Cartera         | Operaciones Morosas Acumuladas<br><i>Accumulated Delinquent Transactions</i> |   | Recuperaciones Morosidad Acumuladas<br><i>Accumulated Recovered Transactions</i> |   | Tasas / Rates      |                               |
|-------------|--------------------------------------|--|---|--|---|--------------------|-------------------------------|
|             |                                      | Principal Pendiente Vencer   | Principal Vencido No Cobrado                          | Principal Pendiente Vencer   | Principal Vencido No Cobrado                          | Morosidad          | Recuperación Morosidad        |
| <i>Date</i> | <i>Portfolio Outstanding Balance</i> | <i>Principal Outstanding Balance Not Due</i>                                 | <i>Principal Outstanding Balance Due and Not Paid</i> | <i>Principal Outstanding Balance Not Due</i>                                     | <i>Principal Outstanding Balance Due and Not Paid</i> | <i>Delinquency</i> | <i>Delinquency Recoveries</i> |
| 31/01/2019  | 11.680.440.702,09                    | 453.564.273,77   | 8.200.175,81  | 297.615.921,51   | 6.009.645,33  | 1,3539 %           | 67,3628 %                     |
| 28/02/2019  | 11.610.295.042,75                    | 462.179.624,91   | 8.481.761,59  | 309.520.676,77   | 6.258.378,14  | 1,3340 %           | 68,3853 %                     |
| 31/03/2019  | 11.532.528.028,96                    | 471.550.024,87   | 8.748.613,11  | 319.421.016,66   | 6.546.240,23  | 1,3382 %           | 69,2573 %                     |
| 30/04/2019  | 11.452.444.739,14                    | 479.704.443,87   | 9.042.653,94  | 327.321.826,51   | 6.795.980,57  | 1,3502 %           | 69,5646 %                     |
| 31/05/2019  | 11.378.513.506,18                    | 487.870.420,14   | 9.332.480,40  | 336.087.756,81   | 7.002.225,43  | 1,3544 %           | 70,1979 %                     |
| 30/06/2019  | 11.305.812.669,79                    | 495.610.461,87   | 9.626.984,96  | 344.932.211,37   | 7.227.353,21  | 1,3540 %           | 70,8281 %                     |
| 31/07/2019  | 11.229.903.402,46                    | 501.802.780,96   | 9.891.584,33  | 356.404.238,82   | 7.636.883,14  | 1,3148 %           | 72,0535 %                     |
| 31/08/2019  | 11.165.914.647,64                    | 508.531.251,99   | 10.164.855,85   | 362.667.752,06   | 7.837.741,28  | 1,3272 %           | 72,4076 %                     |
| 30/09/2019  | 11.094.710.038,11                    | 514.619.983,11   | 10.440.721,57   | 370.150.864,96   | 8.079.758,94  | 1,3234 %           | 72,9195 %                     |
| 31/10/2019  | 11.019.318.264,49                    | 521.621.082,43   | 10.707.993,40   | 378.235.635,90   | 8.361.211,77  | 1,3225 %           | 73,6290 %                     |
| 30/11/2019  | 10.944.063.813,00                    | 529.771.586,04   | 10.988.124,19   | 385.143.164,42   | 8.571.982,72  | 1,3436 %           | 73,9609 %                     |
| 31/12/2019  | 10.849.133.714,33                    | 538.802.012,50   | 11.268.191,17   | 395.401.728,44   | 8.986.706,95  | 1,3428 %           | 74,7815 %                     |

**INDICE MOROSIDAD** = (Principal Pendiente de Vencer Moroso + Principal Vencido No Cobrado Moroso) / (Saldo Vivo Pendiente de la Cartera)

**DELINQUENCY RATE** = (Delinquent Principal Outstanding Balance Not Due + Outstanding Balance Due and Not Paid) / (Portfolio Outstanding Balance)

**TASA RECUPERACION MOROSIDAD** = (Principal Pendiente de Vencer Recuperado + Principal Vencido No Cobrado Recuperado) / (Principal Pendiente de Vencer Moroso + Principal Vencido No Cobrado Moroso)

**DELINQUENCY RECOVERIES RATE** = (Recoveries of Delinquent Principal Outstanding Balance Not Due + Recoveries of Delinquent Principal Outstanding Balance Due and Not Paid) / (Delinquent Principal Outstanding Balance Not Due + Delinquent Principal Outstanding Balance Due and Not Paid)

## CAIXABANK RMBS 1, F.T.

### TASA DE FALLIDOS - TASA RECUPERACIÓN FALLIDOS DEFAULT RATES - DEFAULT RECOVERIES RATE

| Fecha      | Saldo Vivo Pendiente Cartera  | Activos Suspenso / Defaulted Assets |                           |                | Tasas / Rate |                       |
|------------|-------------------------------|-------------------------------------|---------------------------|----------------|--------------|-----------------------|
|            |                               | Incorporaciones Acumuladas          | Recuperaciones Acumuladas | Importe Neto   | Fallidos     | Recuperación Fallidos |
| Date       | Portfolio Outstanding Balance | Accumulated Incomings               | Accumulated Recoveries    | Net Balance    | Defaults     | Default Recoveries    |
| 31/01/2019 | 11.680.440.702,09             | 83.221.161,58                       | -11.517.565,16            | 71.703.596,42  | 0,6139 %     | 14,4713 %             |
| 28/02/2019 | 11.610.295.042,75             | 86.386.548,92                       | -12.044.718,49            | 74.341.830,43  | 0,6403 %     | 14,4731 %             |
| 31/03/2019 | 11.532.528.028,96             | 90.008.377,29                       | -12.613.149,71            | 77.395.227,58  | 0,6711 %     | 14,6008 %             |
| 30/04/2019 | 11.452.444.739,14             | 93.079.573,47                       | -13.507.701,10            | 79.571.872,37  | 0,6948 %     | 15,0072 %             |
| 31/05/2019 | 11.378.513.506,18             | 95.258.424,79                       | -14.373.582,07            | 80.884.842,72  | 0,7109 %     | 15,4423 %             |
| 30/06/2019 | 11.305.812.669,79             | 98.318.172,71                       | -15.043.953,13            | 83.274.219,58  | 0,7366 %     | 15,7928 %             |
| 31/07/2019 | 11.229.903.402,46             | 103.614.530,34                      | -15.873.126,68            | 87.741.403,66  | 0,7813 %     | 16,1447 %             |
| 31/08/2019 | 11.165.914.647,64             | 106.754.270,33                      | -16.685.775,15            | 90.068.495,18  | 0,8066 %     | 16,1037 %             |
| 30/09/2019 | 11.094.710.038,11             | 110.309.535,97                      | -17.178.076,52            | 93.131.459,45  | 0,8394 %     | 16,0912 %             |
| 31/10/2019 | 11.019.318.264,49             | 112.997.585,89                      | -18.462.434,80            | 94.535.151,09  | 0,8579 %     | 16,7369 %             |
| 30/11/2019 | 10.944.063.813,00             | 115.717.819,61                      | -19.785.441,47            | 95.932.378,14  | 0,8766 %     | 17,5096 %             |
| 31/12/2019 | 10.849.133.714,33             | 120.823.028,87                      | -20.738.607,80            | 100.084.421,07 | 0,9225 %     | 17,9217 %             |

**TASA FALLIDOS** = (Importe Neto de los Activos en Suspenso) / (Saldo Vivo Pendiente del Fondo)

**DEFAULT RATE** = (Net Balance Default Assets) / (Portfolio Outstanding Balance)

**TASA RECUPERACIÓN FALLIDOS** = (Recuperaciones Acumuladas de los Activos en Suspenso) / (Incorporaciones Acumuladas de los Activos en Suspenso)

**DEFAULT RECOVERIES RATE** = (Accumulated Recoveries of Default Assets) / (Accumulated Incomings)

## CAIXABANK RMBS 1, F.T.

### Impagados al / Loans in Arrears at 31/12/2019 Clasificación por Antigüedad. Primera Cuota Vencida y no Pagada Classification by Aging. First Overdue Instalment

| Total Impagados / Total Delinquency        |             | Importe Impagado / Overdue Amount |                      |                     | Principal Pendiente no Vencido | Deuda Total           |
|--|-------------|-----------------------------------|----------------------|---------------------|--------------------------------|-----------------------|
| Antigüedad Deuda                           | Nº Activos  | Principal                         | Intereses Ordinarios | Total               |                                |                       |
| Aging                                      | Number      | Principal                         | Ordinary Interests   | Total               | Principal Not Due              | Total Debt            |
| HASTA 1 MES / Up to 1 month                | 174         | 55.427,69                         | 12.794,23            | 68.221,92           | 14.259.700,38                  | 14.327.922,30         |
| DE 1 A 2 MESES / From 1 to 2 months        | 177         | 112.186,87                        | 31.984,32            | 144.171,19          | 16.143.956,35                  | 16.288.127,54         |
| DE 2 A 3 MESES / From 2 to 3 months        | 7           | 3.032,78                          | 743,55               | 3.776,33            | 242.596,35                     | 246.372,68            |
| DE 3 A 6 MESES / From 3 to 6 months        | 388         | 452.235,98                        | 129.675,25           | 581.911,23          | 33.062.088,07                  | 33.643.999,30         |
| DE 6 A 12 MESES / From 6 to 12 months      | 1168        | 912.675,79                        | 254.102,00           | 1.166.777,79        | 94.545.858,38                  | 95.712.636,17         |
| DE 12 A 18 MESES / From 12 to 18 months    | 187         | 916.572,45                        | 317.143,84           | 1.233.716,29        | 15.792.337,61                  | 17.026.053,90         |
| DE 18 A 2 AÑOS / From 18 months to 2 years | 0           | 0,00                              | 0,00                 | 0,00                | 0,00                           | 0,00                  |
| DE 2 A 3 AÑOS / From 2 to 3 years          | 0           | 0,00                              | 0,00                 | 0,00                | 0,00                           | 0,00                  |
| MAS DE 3 AÑOS / More than 3 years          | 0           | 0,00                              | 0,00                 | 0,00                | 0,00                           | 0,00                  |
| <b>Totales / Totals</b>                    | <b>2101</b> | <b>2.452.131,56</b>               | <b>746.443,19</b>    | <b>3.198.574,75</b> | <b>174.046.537,14</b>          | <b>177.245.111,89</b> |

| Impagado con Garantía Real / Mortgage-Backed Delinquency |             | Importe Impagado / Overdue Amount |                      |                     | Principal Pendiente no Vencido | Deuda Total           | Valor Garantía        | % Deuda / v. Tasación |
|--|-------------|-----------------------------------|----------------------|---------------------|--------------------------------|-----------------------|-----------------------|-----------------------|
| Antigüedad Deuda   | Nº Activos  | Principal                         | Intereses Ordinarios | Total               |                                |                       |                       |                       |
| Aging  | Number      | Principal                         | Ordinary Interests   | Total               | Principal Not Due              | Total Debt            | Appraisal value       | % Debt / Appraisal    |
| HASTA 1 MES / Up to 1 month                              | 174         | 55.427,69                         | 12.794,23            | 68.221,92           | 14.259.700,38                  | 14.327.922,30         | 35.753.790,50         | 40,07386              |
| DE 1 A 2 MESES / From 1 to 2 months                      | 177         | 112.186,87                        | 31.984,32            | 144.171,19          | 16.143.956,35                  | 16.288.127,54         | 36.841.605,99         | 44,21123              |
| DE 2 A 3 MESES / From 2 to 3 months                      | 7           | 3.032,78                          | 743,55               | 3.776,33            | 242.596,35                     | 246.372,68            | 967.476,33            | 25,46550              |
| DE 3 A 6 MESES / From 3 to 6 months                      | 388         | 452.235,98                        | 129.675,25           | 581.911,23          | 33.062.088,07                  | 33.643.999,30         | 79.815.367,43         | 42,15228              |
| DE 6 A 12 MESES / From 6 to 12 months                    | 1168        | 912.675,79                        | 254.102,00           | 1.166.777,79        | 94.545.858,38                  | 95.712.636,17         | 244.091.744,79        | 39,21175              |
| DE 12 A 18 MESES / From 12 to 18 months                  | 187         | 916.572,45                        | 317.143,84           | 1.233.716,29        | 15.792.337,61                  | 17.026.053,90         | 39.970.969,95         | 42,59605              |
| DE 18 A 2 AÑOS / From 18 months to 2 years               | 0           | 0,00                              | 0,00                 | 0,00                | 0,00                           | 0,00                  | 0,00                  | 0,00000               |
| DE 2 A 3 AÑOS / From 2 to 3 years                        | 0           | 0,00                              | 0,00                 | 0,00                | 0,00                           | 0,00                  | 0,00                  | 0,00000               |
| MAS DE 3 AÑOS / More than 3 years                        | 0           | 0,00                              | 0,00                 | 0,00                | 0,00                           | 0,00                  | 0,00                  | 0,00000               |
| <b>Totales / Totals</b>                                  | <b>2101</b> | <b>2.452.131,56</b>               | <b>746.443,19</b>    | <b>3.198.574,75</b> | <b>174.046.537,14</b>          | <b>177.245.111,89</b> | <b>437.440.954,99</b> | <b>40,51864</b>       |

Nota: Los intervalos se entenderán excluido el inicio e incluido el final.

Note: The intervals exclude the beginning of the period and include the ending.

## CAIXABANK RMBS 1, F.T.

### Movimiento Mensual Impagados Monthly Arrears Report

|                                   | Incorporaciones / Incoming Arrears |                     |                      | Recuperaciones / Recoveries |                     |                      | SALDO / BALANCE |            |              |
|-----------------------------------|------------------------------------|---------------------|----------------------|-----------------------------|---------------------|----------------------|-----------------|------------|--------------|
| Fecha                             | Principal                          | Intereses           | Total                | Principal                   | Intereses           | Total                | Principal       | Intereses  | Total        |
| Date                              | Principal                          | Interests           | Total                | Principal                   | Interests           | Total                | Principal       | Interests  | Total        |
| Saldo anterior / Previous Balance | 10.319.237,12                      | 4.312.011,66        | 14.631.248,78        | 8.742.173,77                | 3.758.435,64        | 12.500.609,41        | 2.309.551,17    | 866.800,16 | 3.176.351,33 |
| 31/01/2019                        | 364.098,06                         | 118.903,30          | 483.001,36           | 279.103,15                  | 139.259,47          | 418.362,62           | 2.394.546,08    | 846.443,99 | 3.240.990,07 |
| 28/02/2019                        | 342.679,14                         | 111.660,01          | 454.339,15           | 297.067,45                  | 118.121,23          | 415.188,68           | 2.440.157,77    | 839.982,77 | 3.280.140,54 |
| 31/03/2019                        | 305.532,13                         | 102.872,55          | 408.404,68           | 348.315,71                  | 106.304,85          | 454.620,56           | 2.397.374,19    | 836.550,47 | 3.233.924,66 |
| 30/04/2019                        | 336.859,10                         | 118.211,89          | 455.070,99           | 287.171,11                  | 147.014,35          | 434.185,46           | 2.447.062,18    | 807.748,01 | 3.254.810,19 |
| 31/05/2019                        | 328.077,88                         | 116.627,42          | 444.705,30           | 251.751,94                  | 98.254,71           | 350.006,65           | 2.523.388,12    | 826.120,72 | 3.349.508,84 |
| 30/06/2019                        | 307.560,94                         | 102.675,92          | 410.236,86           | 275.350,81                  | 109.956,44          | 385.307,25           | 2.555.598,25    | 818.840,20 | 3.374.438,45 |
| 31/07/2019                        | 307.437,56                         | 96.012,08           | 403.449,64           | 442.288,54                  | 158.057,06          | 600.345,60           | 2.420.747,27    | 756.795,22 | 3.177.542,49 |
| 31/08/2019                        | 320.923,43                         | 101.629,36          | 422.552,79           | 237.991,33                  | 67.712,61           | 305.703,94           | 2.503.679,37    | 790.711,97 | 3.294.391,34 |
| 30/09/2019                        | 335.655,84                         | 110.088,65          | 445.744,49           | 277.250,47                  | 113.316,65          | 390.567,12           | 2.562.084,74    | 787.483,97 | 3.349.568,71 |
| 31/10/2019                        | 320.685,88                         | 106.686,43          | 427.372,31           | 322.713,09                  | 92.043,78           | 414.756,87           | 2.560.057,53    | 802.126,62 | 3.362.184,15 |
| 30/11/2019                        | 311.371,64                         | 99.829,10           | 411.200,74           | 259.791,41                  | 115.270,04          | 375.061,45           | 2.611.637,76    | 786.685,68 | 3.398.323,44 |
| 31/12/2019                        | 300.929,81                         | 94.849,99           | 395.779,80           | 460.436,01                  | 135.092,48          | 595.528,49           | 2.452.131,56    | 746.443,19 | 3.198.574,75 |
|                                   | <b>14.201.048,53</b>               | <b>5.592.058,36</b> | <b>19.793.106,89</b> | <b>12.481.404,79</b>        | <b>5.158.839,31</b> | <b>17.640.244,10</b> |                 |            |              |

Nota: El concepto "Impagados" incluye las operaciones no pagadas a partir de un día hasta su entrada a fallidos.

Note: the term "Arrears" includes the unpaid loans from one day until the day they are considered as default.

## CAIXABANK RMBS 1, F.T.

### Movimientos Mensual Operaciones Morosas Monthly Delinquencies Report

| Fecha<br>Date                     | Incorporaciones / Incoming Delinquencies |                     |                      | Recuperaciones / Recoveries |                     |                      | SALDO / BALANCE |            |              | Provisiones / Provisions |
|-----------------------------------|--|---------------------|----------------------|-----------------------------|---------------------|----------------------|-----------------|------------|--------------|--------------------------|
|                                   | Principal                                | Intereses           | Total                | Principal                   | Intereses           | Total                | Principal       | Intereses  | Total        | Importe                  |
|                                   | Principal                                | Interests           | Total                | Principal                   | Interests           | Total                | Principal       | Interests  | Total        | Amount                   |
| Saldo anterior / Previous Balance | 7.903.298,26                             | 3.518.894,53        | 11.422.192,79        | 5.761.490,82                | 2.688.263,27        | 8.449.754,09         | 2.141.807,44    | 816.490,15 | 2.958.297,59 | 35.134.423,61            |
| 31/01/2019                        | 296.877,55                               | 103.842,57          | 400.720,12           | 248.154,51                  | 128.661,13          | 376.815,64           | 2.190.530,48    | 791.214,99 | 2.981.745,47 | 34.897.790,27            |
| 28/02/2019                        | 281.585,78                               | 99.475,46           | 381.061,24           | 248.732,81                  | 102.541,14          | 351.273,95           | 2.223.383,45    | 787.963,01 | 3.011.346,46 | 34.390.567,80            |
| 31/03/2019                        | 266.851,52                               | 92.937,38           | 359.788,90           | 287.862,09                  | 88.436,63           | 376.298,72           | 2.202.372,88    | 792.162,22 | 2.994.535,10 | 38.943.953,53            |
| 30/04/2019                        | 294.040,83                               | 103.029,06          | 397.069,89           | 249.740,34                  | 138.609,21          | 388.349,55           | 2.246.673,37    | 756.582,07 | 3.003.255,44 | 39.005.376,36            |
| 31/05/2019                        | 289.826,46                               | 104.627,88          | 394.454,34           | 206.244,86                  | 84.754,26           | 290.999,12           | 2.330.254,97    | 776.270,31 | 3.106.525,28 | 36.136.551,74            |
| 30/06/2019                        | 294.504,56                               | 93.415,03           | 387.919,59           | 225.127,78                  | 93.640,91           | 318.768,69           | 2.399.631,75    | 775.990,21 | 3.175.621,96 | 35.621.630,04            |
| 31/07/2019                        | 264.599,37                               | 86.167,99           | 350.767,36           | 409.529,93                  | 148.788,06          | 558.317,99           | 2.254.701,19    | 713.079,91 | 2.967.781,10 | 35.101.099,65            |
| 31/08/2019                        | 273.271,52                               | 86.703,22           | 359.974,74           | 200.858,14                  | 57.677,73           | 258.535,87           | 2.327.114,57    | 741.887,19 | 3.069.001,76 | 34.660.988,51            |
| 30/09/2019                        | 275.865,72                               | 95.438,85           | 371.304,57           | 242.017,66                  | 105.662,83          | 347.680,49           | 2.360.962,63    | 731.442,79 | 3.092.405,42 | 34.859.406,29            |
| 31/10/2019                        | 267.271,83                               | 91.846,16           | 359.117,99           | 281.452,83                  | 78.175,38           | 359.628,21           | 2.346.781,63    | 743.720,47 | 3.090.502,10 | 35.370.016,15            |
| 30/11/2019                        | 280.130,79                               | 96.584,16           | 376.714,95           | 210.770,95                  | 103.194,00          | 313.964,95           | 2.416.141,47    | 736.957,99 | 3.153.099,46 | 30.249.440,87            |
| 31/12/2019                        | 280.066,98                               | 86.170,96           | 366.237,94           | 414.724,23                  | 120.865,94          | 535.590,17           | 2.281.484,22    | 700.921,09 | 2.982.405,31 | 28.979.503,74            |
|                                   | <b>11.268.191,17</b>                     | <b>4.659.133,25</b> | <b>15.927.324,42</b> | <b>8.986.706,95</b>         | <b>3.939.270,49</b> | <b>12.925.977,44</b> |                 |            |              |                          |

## CAIXABANK RMBS 1, F.T.

### Movimiento Mensual Fallidos / Monthly Defaults Report

|                                   | Incorporaciones / Incoming Defaults |                     | Recuperaciones / Recoveries |                   | SALDO / BALANCE |                   |                | SALDO INMUEBLES ADJUDICADOS / BALANCE PROPERTIES |              |             |               |
|-----------------------------------|-------------------------------------|---------------------|-----------------------------|-------------------|-----------------|-------------------|----------------|--|--------------|-------------|---------------|
| Fecha                             | Activos Susp.                       | Rendim. Susp        | Activos Susp                | Rendim. Susp      | Activos Susp    | Rendim. Susp      | Total          | Valor Adjudicación (1)                           | Valor Venta  | Deuda Total | Resultado (2) |
| Date                              | Defaulted Ass.                      | Defaulted Returns   | Defaulted Ass.              | Defaulted Returns | Defaulted Ass.  | Defaulted Returns | Total          | Repossession Val.                                | Sale Proceed | Total Debt  | Outcome       |
| Saldo anterior / Previous Balance | 79.589.182,06                       | 1.517.626,08        | -11.056.074,12              | 0,00              | 68.533.107,94   | 1.517.626,08      | 70.050.734,02  | 0,00   | 0,00         | 0,00        | 0,00          |
| 31/01/2019                        | 3.631.979,52                        | 131.429,08          | -461.491,04                 | 0,00              | 71.703.596,42   | 1.649.055,16      | 73.352.651,58  | 0,00   | 0,00         | 0,00        | 0,00          |
| 28/02/2019                        | 3.165.387,34                        | 130.586,32          | -527.153,33                 | 0,00              | 74.341.830,43   | 1.779.641,48      | 76.121.471,91  | 0,00   | 0,00         | 0,00        | 0,00          |
| 31/03/2019                        | 3.621.828,37                        | 100.091,32          | -568.431,22                 | 0,00              | 77.395.227,58   | 1.879.732,80      | 79.274.960,38  | 0,00   | 0,00         | 0,00        | 0,00          |
| 30/04/2019                        | 3.071.196,18                        | 83.134,89           | -894.551,39                 | 0,00              | 79.571.872,37   | 1.962.867,69      | 81.534.740,06  | 0,00   | 0,00         | 0,00        | 0,00          |
| 31/05/2019                        | 2.178.851,32                        | 98.057,12           | -865.880,97                 | 0,00              | 80.884.842,72   | 2.060.924,81      | 82.945.767,53  | 0,00   | 0,00         | 0,00        | 0,00          |
| 30/06/2019                        | 3.059.747,92                        | 114.964,07          | -670.371,06                 | 0,00              | 83.274.219,58   | 2.175.888,88      | 85.450.108,46  | 0,00   | 0,00         | 0,00        | 0,00          |
| 31/07/2019                        | 5.296.357,63                        | 120.711,34          | -829.173,55                 | 0,00              | 87.741.403,66   | 2.296.600,22      | 90.038.003,88  | 0,00   | 0,00         | 0,00        | 0,00          |
| 31/08/2019                        | 3.139.739,99                        | 69.302,03           | -812.648,47                 | 0,00              | 90.068.495,18   | 2.365.902,25      | 92.434.397,43  | 0,00   | 0,00         | 0,00        | 0,00          |
| 30/09/2019                        | 3.555.265,64                        | 163.487,82          | -492.301,37                 | 0,00              | 93.131.459,45   | 2.529.390,07      | 95.660.849,52  | 0,00   | 0,00         | 0,00        | 0,00          |
| 31/10/2019                        | 2.688.049,92                        | 100.395,36          | -1.284.358,28               | 0,00              | 94.535.151,09   | 2.629.785,43      | 97.164.936,52  | 0,00   | 0,00         | 0,00        | 0,00          |
| 30/11/2019                        | 2.720.233,72                        | 122.942,66          | -1.323.006,67               | 0,00              | 95.932.378,14   | 2.752.728,09      | 98.685.106,23  | 0,00   | 0,00         | 0,00        | 0,00          |
| 31/12/2019                        | 5.105.209,26                        | 147.826,03          | -953.166,33                 | 0,00              | 100.084.421,07  | 2.900.554,12      | 102.984.975,19 | 0,00   | 0,00         | 0,00        | 0,00          |
|                                   | <b>120.823.028,87</b>               | <b>2.900.554,12</b> | <b>-20.738.607,80</b>       | <b>0,00</b>       |                 |                   |                |  |              |             |               |

(1) Importe Acumulado de los Inmuebles Adjudicados  
 Cumulative amount of repossessed properties

(2) Resultado: Valor Venta menos la Deuda Total de los préstamos con inmuebles vendidos ( Beneficio(+) / Pérdida(-) de las ventas )  
 Outcome: Sale Proceed less the Total Debt of foreclosed loans with properties sold ( Benefit(+) / Loss(-) on sale)



## CAIXABANK RMBS 1, F.T.

### Bonos de Titulización Serie A Series A Bonds

Número de Bonos / Number of Bonds: 128.510

Código ISIN / ISIN Code: ES0305117006

| Fecha Pago<br>Payment Date | % Tipo interés Nominal<br>% Nominal Interest Rate | Cupón por Bono<br>Coupon |             | Intereses Totales<br>Total Interest |                     | Amortización por Bono<br>Amortization per Bond |  |                            | Amortización Total<br>Total Amortization |  | Principal Devengado Amortización<br>Principal Due | Principal Amortizado<br>Principal Repaid | Déficit Amortización<br>Amortization deficit |
|----------------------------|---|--------------------------|-------------|-------------------------------------|---------------------|--|--|----------------------------|--|--|---|--|--|
|                            |   | Bruto<br>Gross           | Neto<br>Net | Pagados<br>Paid                     | Impagados<br>Unpaid | Amortizado<br>Repaid                           | Principal Pendiente<br>Outstanding Principal | % Sobre Emisión<br>% Issue | Amortizado<br>Repaid                     | Principal Pendiente<br>Outstanding Principal |   |  |  |
| 17/12/2019                 | 0,10000 %   | 19,31                    | 15,64       | 2.481.528,10                        | 0,00                | 1.726,33                                       | 74.663,95                                    | 74,66 %                    | 221.850.668,30                           | 9.595.064.214,50                             | 221.850.668,30                                    | 221.850.668,30                           | 0,00   |
| 17/09/2019                 | 0,18200 %   | 36,30                    | 29,40       | 4.664.913,00                        | 0,00                | 1.654,34                                       | 76.390,28                                    | 76,39 %                    | 212.599.233,40                           | 9.816.914.882,80                             | 212.599.233,40                                    | 212.599.233,40                           | 0,00   |
| 17/06/2019                 | 0,19100 %   | 38,55                    | 31,23       | 4.954.060,50                        | 0,00                | 1.803,60                                       | 78.044,62                                    | 78,04 %                    | 231.780.636,00                           | 10.029.514.116,20                            | 231.780.636,00                                    | 231.780.636,00                           | 0,00   |
| 18/03/2019                 | 0,18900 %   | 39,02                    | 31,61       | 5.014.460,20                        | 0,00                | 1.834,57                                       | 79.848,22                                    | 79,85 %                    | 235.760.590,70                           | 10.261.294.752,20                            | 235.760.590,70                                    | 235.760.590,70                           | 0,00   |
| 17/12/2018                 | 0,18100 %   | 38,13                    | 30,89       | 4.900.086,30                        | 0,00                | 1.657,45                                       | 81.682,79                                    | 81,68 %                    | 212.998.899,50                           | 10.497.055.342,90                            | 212.998.899,50                                    | 212.998.899,50                           | 0,00   |
| 17/09/2018                 | 0,17900 %   | 38,53                    | 31,21       | 4.951.490,30                        | 0,00                | 1.813,47                                       | 83.340,24                                    | 83,34 %                    | 233.049.029,70                           | 10.710.054.242,40                            | 233.049.029,70                                    | 233.049.029,70                           | 0,00   |
| 18/06/2018                 | 0,17200 %   | 37,77                    | 30,59       | 4.853.822,70                        | 0,00                | 1.726,57                                       | 85.153,71                                    | 85,15 %                    | 221.881.510,70                           | 10.943.103.272,10                            | 221.881.510,70                                    | 221.881.510,70                           | 0,00   |
| 19/03/2018                 | 0,16900 %   | 37,87                    | 30,67       | 4.866.673,70                        | 0,00                | 1.777,58                                       | 86.880,28                                    | 86,88 %                    | 228.436.805,80                           | 11.164.984.782,80                            | 228.436.805,80                                    | 228.436.805,80                           | 0,00   |
| 18/12/2017                 | 0,17100 %   | 39,08                    | 31,65       | 5.022.170,80                        | 0,00                | 1.741,65                                       | 88.657,86                                    | 88,66 %                    | 223.819.441,50                           | 11.393.421.588,60                            | 223.819.441,50                                    | 223.819.441,50                           | 0,00   |
| 18/09/2017                 | 0,17100 %   | 39,77                    | 32,21       | 5.110.842,70                        | 0,00                | 1.618,06                                       | 90.399,51                                    | 90,40 %                    | 207.936.890,60                           | 11.617.241.030,10                            | 207.936.890,60                                    | 207.936.890,60                           | 0,00   |
| 19/06/2017                 | 0,17100 %   | 41,81                    | 33,87       | 5.373.003,10                        | 0,00                | 1.623,77                                       | 92.017,57                                    | 92,02 %                    | 208.670.682,70                           | 11.825.177.920,70                            | 208.670.682,70                                    | 208.670.682,70                           | 0,00   |
| 17/03/2017                 | 0,18400 %   | 42,90                    | 34,75       | 5.513.079,00                        | 0,00                | 1.748,04                                       | 93.641,34                                    | 93,64 %                    | 224.640.620,40                           | 12.033.848.603,40                            | 224.640.620,40                                    | 224.640.620,40                           | 0,00   |
| 19/12/2016                 | 0,19900 %   | 48,73                    | 39,47       | 6.262.292,30                        | 0,00                | 1.481,12                                       | 95.389,38                                    | 95,39 %                    | 190.338.731,20                           | 12.258.489.223,80                            | 190.338.731,20                                    | 190.338.731,20                           | 0,00   |
| 19/09/2016                 | 0,23800 %   | 61,06                    | 49,46       | 7.846.820,60                        | 0,00                | 1.390,52                                       | 96.870,50                                    | 96,87 %                    | 178.695.725,20                           | 12.448.827.955,00                            | 178.695.725,20                                    | 178.695.725,20                           | 0,00   |
| 17/06/2016                 | 0,31400 %   | 95,07                    | 77,01       | 12.217.445,70                       | 0,00                | 1.738,98                                       | 98.261,02                                    | 98,26 %                    | 223.476.319,80                           | 12.627.523.680,20                            | 223.476.319,80                                    | 223.476.319,80                           | 0,00   |
| 29/02/2016                 |   |                          |             |                                     |                     |  | 100.000,00                                   |                            |  | 12.851.000.000,00                            |   |  |  |

## CAIXABANK RMBS 1, F.T.

### Bonos de Titulización Serie B Series B Bonds

Número de Bonos / Number of Bonds: 13.490

Código ISIN / ISIN Code: ES0305117014

| Fecha Pago<br>Payment Date | % Tipo interés Nominal<br>% Nominal Interest Rate | Cupón por Bono<br>Coupon |             | Intereses Totales<br>Total Interest |                     | Amortización por Bono<br>Amortization per Bond |  |                            | Amortización Total<br>Total Amortization |  | Principal Devengado Amortización<br>Principal Due | Principal Amortizado<br>Principal Repaid | Déficit Amortización<br>Amortization deficit |
|----------------------------|---|--------------------------|-------------|-------------------------------------|---------------------|--|--|----------------------------|--|--|---|--|--|
|                            |   | Bruto<br>Gross           | Neto<br>Net | Pagados<br>Paid                     | Impagados<br>Unpaid | Amortizado<br>Repaid                           | Principal Pendiente<br>Outstanding Principal | % Sobre Emisión<br>% Issue | Amortizado<br>Repaid                     | Principal Pendiente<br>Outstanding Principal |   |  |  |
| 17/12/2019                 | 0,25000 %   | 63,19                    | 51,18       | 852.433,10                          | 0,00                | 0,00   | 100.000,00                                   | 100,00 %                   | 0,00                                     | 1.349.000.000,00                             | 0,00  | 0,00                                     | 0,00   |
| 17/09/2019                 | 0,33200 %   | 84,84                    | 68,72       | 1.144.491,60                        | 0,00                | 0,00   | 100.000,00                                   | 100,00 %                   | 0,00                                     | 1.349.000.000,00                             | 0,00  | 0,00                                     | 0,00   |
| 17/06/2019                 | 0,34100 %   | 86,20                    | 69,82       | 1.162.838,00                        | 0,00                | 0,00   | 100.000,00                                   | 100,00 %                   | 0,00                                     | 1.349.000.000,00                             | 0,00  | 0,00                                     | 0,00   |
| 18/03/2019                 | 0,33900 %   | 85,69                    | 69,41       | 1.155.958,10                        | 0,00                | 0,00   | 100.000,00                                   | 100,00 %                   | 0,00                                     | 1.349.000.000,00                             | 0,00  | 0,00                                     | 0,00   |
| 17/12/2018                 | 0,33100 %   | 83,67                    | 67,77       | 1.128.708,30                        | 0,00                | 0,00   | 100.000,00                                   | 100,00 %                   | 0,00                                     | 1.349.000.000,00                             | 0,00  | 0,00                                     | 0,00   |
| 17/09/2018                 | 0,32900 %   | 83,16                    | 67,36       | 1.121.828,40                        | 0,00                | 0,00   | 100.000,00                                   | 100,00 %                   | 0,00                                     | 1.349.000.000,00                             | 0,00  | 0,00                                     | 0,00   |
| 18/06/2018                 | 0,32200 %   | 81,39                    | 65,93       | 1.097.951,10                        | 0,00                | 0,00   | 100.000,00                                   | 100,00 %                   | 0,00                                     | 1.349.000.000,00                             | 0,00  | 0,00                                     | 0,00   |
| 19/03/2018                 | 0,31900 %   | 80,64                    | 65,32       | 1.087.833,60                        | 0,00                | 0,00   | 100.000,00                                   | 100,00 %                   | 0,00                                     | 1.349.000.000,00                             | 0,00  | 0,00                                     | 0,00   |
| 18/12/2017                 | 0,32100 %   | 81,14                    | 65,72       | 1.094.578,60                        | 0,00                | 0,00   | 100.000,00                                   | 100,00 %                   | 0,00                                     | 1.349.000.000,00                             | 0,00  | 0,00                                     | 0,00   |
| 18/09/2017                 | 0,32100 %   | 81,14                    | 65,72       | 1.094.578,60                        | 0,00                | 0,00   | 100.000,00                                   | 100,00 %                   | 0,00                                     | 1.349.000.000,00                             | 0,00  | 0,00                                     | 0,00   |
| 19/06/2017                 | 0,32100 %   | 83,82                    | 67,89       | 1.130.731,80                        | 0,00                | 0,00   | 100.000,00                                   | 100,00 %                   | 0,00                                     | 1.349.000.000,00                             | 0,00  | 0,00                                     | 0,00   |
| 17/03/2017                 | 0,33400 %   | 81,64                    | 66,13       | 1.101.323,60                        | 0,00                | 0,00   | 100.000,00                                   | 100,00 %                   | 0,00                                     | 1.349.000.000,00                             | 0,00  | 0,00                                     | 0,00   |
| 19/12/2016                 | 0,34900 %   | 88,22                    | 71,46       | 1.190.087,80                        | 0,00                | 0,00   | 100.000,00                                   | 100,00 %                   | 0,00                                     | 1.349.000.000,00                             | 0,00  | 0,00                                     | 0,00   |
| 19/09/2016                 | 0,38800 %   | 101,31                   | 82,06       | 1.366.671,90                        | 0,00                | 0,00   | 100.000,00                                   | 100,00 %                   | 0,00                                     | 1.349.000.000,00                             | 0,00  | 0,00                                     | 0,00   |
| 17/06/2016                 | 0,46400 %   | 140,49                   | 113,80      | 1.895.210,10                        | 0,00                | 0,00   | 100.000,00                                   | 100,00 %                   | 0,00                                     | 1.349.000.000,00                             | 0,00  | 0,00                                     | 0,00   |
| 29/02/2016                 |   |                          |             |                                     |                     |  | 100.000,00                                   |                            |  | 1.349.000.000,00                             |   |  |  |