

VAL BANCAJA 1 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Indices de Referencia / Distribution by Reference Indexes

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

Fecha / Date: 31/12/2011

Divisa / Currency: EUR

| Indices de Referencia Reference Indexes | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | Tipo Int. Int. Rate | Margen s/Indice Margin o/Index | | |
|--|--|---------------|-----------------------|---------------|---|---------------|-------------------|---------------|--|---------------|-----------------------|---------------|------------------------|-----------------------------------|-------|-------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Med.Pond. W. Avg. | M.Pond. W. Avg. | Min. | Max. |
| Interés Variable Floating Interest | 1.852 | 100,00 | 266.928.188,72 | 100,00 | 132 | 100,00 | 221.074,48 | 100,00 | 1.852 | 100,00 | 266.707.114,24 | 100,00 | 2,624% | | | |
| EURIBOR/MIBOR a 3 meses 3-month EURIBOR/MIBOR | 31 | 1,67 | 3.363.908,13 | 1,26 | 0 | 0,00 | 0,00 | 0,00 | 31 | 1,67 | 3.363.908,13 | 1,26 | 2,217% | 0,782 | 0,250 | 1,500 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario) 1-year EURIBOR/MIBOR (Mortgage Market) | 1.821 | 98,33 | 263.564.280,59 | 98,74 | 132 | 100,00 | 221.074,48 | 100,00 | 1.821 | 98,33 | 263.343.206,11 | 98,74 | 2,629% | 0,732 | 0,250 | 2,000 |
| Total : | 1.852 | 100,00 | 266.928.188,72 | 100,00 | 132 | 100,00 | 221.074,48 | 100,00 | 1.852 | 100,00 | 266.707.114,24 | 100,00 | | | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 2,624% | | | |
| Media Simple / Average : | | | 144.129,69 | | | | 1.674,81 | | | | 144.010,32 | | 2,634% | | | |
| Mínimo / Minimum : | | | 2.948,15 | | | | 13,25 | | | | 2.948,15 | | 1,615% | | | |
| Máximo / Maximum : | | | 936.692,27 | | | | 27.085,14 | | | | 936.692,27 | | 4,183% | | | |