

VAL BANCAJA 1 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Intervalos de Tipos de Interés Nominal Anual / Distribution by Nominal Annual Interest Rate Intervals

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

Fecha / Date: 30/11/2012

Divisa / Currency: EUR

| Intervalos de Tipos de Interés Interest Rate Intervals | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | % Tipo de Interés % Interest Rate | | |
|---|--|---------------|-----------------------|---------------|---|---------------|-------------------|---------------|--|---------------|-----------------------|---------------|--------------------------------------|-------|-------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Med.Pond. W. Avg. | Min. | Max. |
| 0,000 0,499 | 1 | 0,06 | 21.864,90 | 0,01 | 0 | 0,00 | 0,00 | 0,00 | 1 | 0,06 | 21.864,90 | 0,01 | 0,471 | 0,471 | 0,471 |
| 0,500 0,999 | 8 | 0,44 | 948.459,73 | 0,37 | 0 | 0,00 | 0,00 | 0,00 | 8 | 0,44 | 948.459,73 | 0,38 | 0,880 | 0,705 | 0,959 |
| 1,000 1,499 | 141 | 7,80 | 20.411.438,42 | 8,07 | 3 | 1,79 | 12.761,39 | 1,79 | 141 | 7,82 | 20.398.677,03 | 8,09 | 1,359 | 1,040 | 1,490 |
| 1,500 1,999 | 458 | 25,35 | 62.725.770,01 | 24,79 | 30 | 17,86 | 30.566,26 | 4,30 | 458 | 25,40 | 62.695.203,75 | 24,85 | 1,774 | 1,511 | 1,999 |
| 2,000 2,499 | 482 | 26,67 | 67.707.377,99 | 26,76 | 50 | 29,76 | 249.118,47 | 35,02 | 481 | 26,68 | 67.458.259,52 | 26,74 | 2,263 | 2,011 | 2,499 |
| 2,500 2,999 | 614 | 33,98 | 88.250.120,50 | 34,88 | 57 | 33,93 | 163.887,93 | 23,04 | 613 | 34,00 | 88.086.232,57 | 34,92 | 2,708 | 2,504 | 2,999 |
| 3,000 3,499 | 102 | 5,64 | 12.878.045,00 | 5,09 | 28 | 16,67 | 255.010,29 | 35,85 | 100 | 5,55 | 12.623.034,71 | 5,00 | 3,116 | 3,004 | 3,444 |
| 3,500 3,999 | 1 | 0,06 | 36.040,54 | 0,01 | 0 | 0,00 | 0,00 | 0,00 | 1 | 0,06 | 36.040,54 | 0,01 | 3,610 | 3,610 | 3,610 |
| Total : | 1.807 | 100,00 | 252.979.117,09 | 100,00 | 168 | 100,00 | 711.344,34 | 100,00 | 1.803 | 100,00 | 252.267.772,75 | 100,00 | | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 2,261 | | |
| Media Simple / Average : | | | 139.999,51 | | | | 4.234,19 | | | | 139.915,57 | | 2,261 | | |
| Mínimo / Minimum : | | | 27,85 | | | | 0,93 | | | | 27,85 | | 0,471 | | |
| Máximo / Maximum : | | | 936.233,32 | | | | 137.112,58 | | | | 920.581,73 | | 3,610 | | |