

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: 28/02/2014

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. |
| 0,500 0,999 | 101 | 5,85 | 13.818.346,57 | 6,03 | 3 | 2,17 | 3.190,39 | 0,34 | 101 | 5,88 | 13.815.156,18 | 6,05 | 0,922 | 0,542 | 0,994 |
| 1,000 1,499 | 1.358 | 78,63 | 182.542.153,75 | 79,64 | 78 | 56,52 | 372.347,24 | 39,58 | 1.353 | 78,75 | 182.169.806,51 | 79,80 | 1,220 | 1,006 | 1,495 |
| 1,500 1,999 | 262 | 15,17 | 31.836.157,79 | 13,89 | 56 | 40,58 | 565.030,73 | 60,06 | 258 | 15,02 | 31.271.127,06 | 13,70 | 1,617 | 1,506 | 1,906 |
| 2,000 2,499 | 5 | 0,29 | 987.089,34 | 0,43 | 1 | 0,72 | 225,80 | 0,02 | 5 | 0,29 | 986.863,54 | 0,43 | 2,159 | 2,041 | 2,234 |
| 2,500 2,999 | 1 | 0,06 | 33.248,89 | 0,01 | 0 | 0,00 | 0,00 | 0,00 | 1 | 0,06 | 33.248,89 | 0,01 | 2,525 | 2,525 | 2,525 |
| Total : | 1.727 | 100,00 | 229.216.996,34 | 100,00 | 138 | 100,00 | 940.794,16 | 100,00 | 1.718 | 100,00 | 228.276.202,18 | 100,00 | | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 1,261 | | |
| Media Simple / Average : | | | 132.725,53 | | | | 6.817,35 | | | | 132.873,23 | | 1,270 | | |
| Mínimo / Minimum : | | | 550,42 | | | | 1,54 | | | | 550,42 | | 0,542 | | |
| Máximo / Maximum : | | | 894.198,34 | | | | 117.408,50 | | | | 894.198,34 | | 2,525 | | |