

# VAL BANCAJA 1 Fondo de Titulización de Activos

## Cartera de Activos Titulizados / Portfolio of Securitised Assets

### Distribución por Intervalos de Fecha de Formalización / Distribution by Arrangement Date Intervals

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

Fecha / Date: 31/10/2013

Divisa / Currency: EUR

| Intervalos anuales<br>Annual Intervals      | Saldo Vivo de Principal<br>Outstanding Principal Balance |               |                       |               | Principal Vencido Impagado<br>Overdue Principal |               |                   |               | Principal Pendiente Vencimiento<br>Outstanding Principal |               |                       |               | Tipo Interés<br>Interest Rate | Antigüedad<br>Age                |
|---|--|---------------|-----------------------|---------------|---|---------------|-------------------|---------------|--|---------------|-----------------------|---------------|-------------------------------|----------------------------------|
|   | Num.   | %             | Importe / Amount      | %             | Num.  | %             | Importe / Amount  | %             | Num.   | %             | Importe / Amount      | %             | Media Pond.<br>W. Average     | M. Pond. Meses<br>W. Avg. Months |
| 1997  | 2  | 0,11          | 70.642,11             | 0,03          | 0   | 0,00          | 0,00              | 0,00          | 2  | 0,12          | 70.642,11             | 0,03          | 0,767%                        | 195,356                          |
| 2000  | 2  | 0,11          | 23.801,94             | 0,01          | 0   | 0,00          | 0,00              | 0,00          | 2  | 0,12          | 23.801,94             | 0,01          | 0,459%                        | 156,135                          |
| 2001  | 3  | 0,17          | 70.371,52             | 0,03          | 1   | 0,69          | 291,76            | 0,04          | 3  | 0,17          | 70.079,76             | 0,03          | 1,628%                        | 149,038                          |
| 2002  | 1  | 0,06          | 66.957,52             | 0,03          | 0   | 0,00          | 0,00              | 0,00          | 1  | 0,06          | 66.957,52             | 0,03          | 1,295%                        | 137,377                          |
| 2003  | 3  | 0,17          | 231.762,53            | 0,10          | 1   | 0,69          | 478,92            | 0,06          | 3  | 0,17          | 231.283,61            | 0,10          | 1,618%                        | 126,444                          |
| 2004  | 16   | 0,92          | 1.456.156,56          | 0,62          | 2   | 1,38          | 7.185,14          | 0,88          | 16   | 0,92          | 1.448.971,42          | 0,62          | 1,345%                        | 110,560                          |
| 2005  | 70   | 4,01          | 9.587.699,87          | 4,07          | 8   | 5,52          | 41.660,83         | 5,09          | 70   | 4,03          | 9.546.039,04          | 4,06          | 1,364%                        | 97,842                           |
| 2006  | 123  | 7,05          | 16.994.442,08         | 7,21          | 19  | 13,10         | 273.869,02        | 33,44         | 121  | 6,96          | 16.720.573,06         | 7,12          | 1,396%                        | 88,609                           |
| 2007  | 260  | 14,90         | 39.828.450,62         | 16,89         | 45  | 31,03         | 215.851,82        | 26,35         | 258  | 14,84         | 39.612.598,80         | 16,86         | 1,312%                        | 73,927                           |
| 2008  | 1.265  | 72,49         | 167.442.936,31        | 71,02         | 69  | 47,59         | 279.725,07        | 34,15         | 1.263  | 72,63         | 167.163.211,24        | 71,15         | 1,269%                        | 63,869                           |
| <b>Total :</b>                              | <b>1.745</b>   | <b>100,00</b> | <b>235.773.221,06</b> | <b>100,00</b> | <b>145</b>                                      | <b>100,00</b> | <b>819.062,56</b> | <b>100,00</b> | <b>1.739</b>   | <b>100,00</b> | <b>234.954.158,50</b> | <b>100,00</b> |                               |                                  |
| <b>Media Ponderada / Weighted Average :</b> |  |               |                       |               |   |               |                   |               |  |               |                       |               | <b>1,290%</b>                 | <b>69,150</b>                    |
| <b>Media Simple / Average :</b>             |  |               | <b>135.113,59</b>     |               |   |               | <b>5.648,71</b>   |               |  |               | <b>135.108,77</b>     |               | <b>1,300%</b>                 | <b>68,893</b>                    |
| <b>Mínimo / Minimum :</b>                   |  |               | <b>824,11</b>         |               |   |               | <b>0,11</b>       |               |  |               | <b>824,11</b>         |               | <b>0,434%</b>                 | <b>22/07/1997</b>                |
| <b>Máximo / Maximum :</b>                   |  |               | <b>901.687,80</b>     |               |   |               | <b>117.408,50</b> |               |  |               | <b>901.687,80</b>     |               | <b>2,604%</b>                 | <b>30/10/2008</b>                |