

VAL BANCAJA 1 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitized Assets

Distribución por Intervalos de Relación Principal actual / Valor de Tasación (%CLTV) / Distribution by current Loan-to-Value Ratio (% CLTV) Intervals

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

Fecha / Date: 28/02/2015

Divisa / Currency: EUR

| Intervalos de %CLTV %CLTV Intervals | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | %CLTV Media Ponderada Weighted Average % CLTV | |
|--|--|---------------|-----------------------|---------------|---|---------------|---------------------|---------------|--|---------------|-----------------------|---------------|--|---------------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | SVP / OPB | PPV / OP |
| 0,01 5,00 | 45 | 2,68 | 1.809.873,37 | 0,85 | 27 | 20,93 | 1.694.115,76 | 77,35 | 19 | 1,15 | 115.757,61 | 0,06 | 30,590 | 3,048 |
| 5,01 10,00 | 31 | 1,84 | 584.299,21 | 0,28 | 0 | 0,00 | 0,00 | 0,00 | 31 | 1,87 | 584.299,21 | 0,28 | 8,040 | 8,040 |
| 10,01 15,00 | 47 | 2,79 | 1.681.716,71 | 0,79 | 0 | 0,00 | 0,00 | 0,00 | 47 | 2,84 | 1.681.716,71 | 0,80 | 12,724 | 12,724 |
| 15,01 20,00 | 33 | 1,96 | 1.989.140,73 | 0,94 | 1 | 0,78 | 4.061,08 | 0,19 | 33 | 1,99 | 1.985.079,65 | 0,95 | 17,845 | 17,810 |
| 20,01 25,00 | 49 | 2,91 | 3.011.329,87 | 1,42 | 3 | 2,33 | 2.015,61 | 0,09 | 49 | 2,96 | 3.009.314,26 | 1,43 | 22,702 | 22,686 |
| 25,01 30,00 | 61 | 3,63 | 4.203.772,88 | 1,98 | 4 | 3,10 | 9.834,22 | 0,45 | 61 | 3,68 | 4.193.938,66 | 2,00 | 27,195 | 27,129 |
| 30,01 35,00 | 67 | 3,98 | 6.971.482,32 | 3,29 | 1 | 0,78 | 3.446,53 | 0,16 | 67 | 4,05 | 6.968.035,79 | 3,32 | 32,558 | 32,541 |
| 35,01 40,00 | 80 | 4,76 | 8.181.554,82 | 3,86 | 2 | 1,55 | 6.661,94 | 0,30 | 80 | 4,83 | 8.174.892,88 | 3,90 | 37,709 | 37,672 |
| 40,01 45,00 | 91 | 5,41 | 10.805.867,62 | 5,10 | 1 | 0,78 | 1.683,31 | 0,08 | 91 | 5,50 | 10.804.184,31 | 5,15 | 42,524 | 42,517 |
| 45,01 50,00 | 110 | 6,54 | 12.588.766,92 | 5,94 | 6 | 4,65 | 39.032,06 | 1,78 | 110 | 6,64 | 12.549.734,86 | 5,98 | 47,582 | 47,414 |
| 50,01 55,00 | 151 | 8,98 | 20.351.167,40 | 9,60 | 14 | 10,85 | 63.570,61 | 2,90 | 151 | 9,12 | 20.287.596,79 | 9,67 | 52,856 | 52,685 |
| 55,01 60,00 | 146 | 8,68 | 19.255.712,53 | 9,09 | 8 | 6,20 | 102.369,90 | 4,67 | 146 | 8,82 | 19.153.342,63 | 9,13 | 58,140 | 57,781 |
| 60,01 65,00 | 165 | 9,81 | 23.728.359,24 | 11,20 | 6 | 4,65 | 48.719,05 | 2,22 | 165 | 9,96 | 23.679.640,19 | 11,29 | 62,759 | 62,617 |
| 65,01 70,00 | 228 | 13,56 | 36.714.117,27 | 17,33 | 20 | 15,50 | 77.091,01 | 3,52 | 228 | 13,77 | 36.637.026,26 | 17,47 | 67,666 | 67,514 |
| 70,01 75,00 | 200 | 11,89 | 30.590.860,59 | 14,44 | 19 | 14,73 | 90.999,78 | 4,15 | 200 | 12,08 | 30.499.860,81 | 14,54 | 71,788 | 71,565 |
| 75,01 80,00 | 46 | 2,73 | 7.007.163,28 | 3,31 | 4 | 3,10 | 2.746,23 | 0,13 | 46 | 2,78 | 7.004.417,05 | 3,34 | 77,187 | 77,157 |
| 80,01 85,00 | 59 | 3,51 | 10.111.669,87 | 4,77 | 6 | 4,65 | 26.143,74 | 1,19 | 59 | 3,56 | 10.085.526,13 | 4,81 | 82,753 | 82,530 |
| 85,01 90,00 | 68 | 4,04 | 11.465.138,06 | 5,41 | 7 | 5,43 | 17.669,49 | 0,81 | 68 | 4,11 | 11.447.468,57 | 5,46 | 87,876 | 87,736 |
| 90,01 95,00 | 5 | 0,30 | 860.761,20 | 0,41 | 0 | 0,00 | 0,00 | 0,00 | 5 | 0,30 | 860.761,20 | 0,41 | 90,633 | 90,633 |
| Total : | 1.682 | 100,00 | 211.912.753,89 | 100,00 | 129 | 100,00 | 2.190.160,32 | 100,00 | 1.656 | 100,00 | 209.722.593,57 | 100,00 | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 60,032 | 60,092 |
| Media Simple / Average : | | | 125.988,56 | | | | 16.977,99 | | | | 126.644,08 | | 53,860 | 53,340 |
| Mínimo / Minimum : | | | 1.061,74 | | | | 6,46 | | | | 1.061,74 | | 0,691 | 0,000 |
| Máximo / Maximum : | | | 872.284,77 | | | | 334.137,30 | | | | 871.522,46 | | 93,095 | 91,543 |