

# BANCAJA - BVA VPO 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: 31/12/2011

Divisa / Currency: EUR

| Intervalos de Tipos de Interés<br><i>Interest Rate Intervals</i> | Saldo Vivo de Principal<br><i>Outstanding Principal Balance</i> |              |                  |                       | Principal Vencido Impagado<br><i>Overdue Principal</i> |            |                  |                   | Principal Pendiente Vencimiento<br><i>Outstanding Principal</i> |              |                  |                       | % Tipo de Interés<br><i>% Interest Rate</i> |       |       |              |
|------------------------------------------------------------------|-----------------------------------------------------------------|--------------|------------------|-----------------------|--------------------------------------------------------|------------|------------------|-------------------|-----------------------------------------------------------------|--------------|------------------|-----------------------|---------------------------------------------|-------|-------|--------------|
|                                                                  | Num.                                                            | %            | Importe / Amount | %                     | Num.                                                   | %          | Importe / Amount | %                 | Num.                                                            | %            | Importe / Amount | %                     | Med.Pond.<br><i>W. Avg.</i>                 | Min.  | Max.  |              |
| 1,500                                                            | 1,999                                                           | 2            | 0,03             | 679.199,60            | 0,21                                                   | 0          | 0,00             | 0,00              | 0,00                                                            | 2            | 0,03             | 679.199,60            | 0,21                                        | 1,982 | 1,976 | 1,991        |
| 2,000                                                            | 2,499                                                           | 2.763        | 41,62            | 105.310.882,00        | 32,70                                                  | 85         | 33,86            | 40.884,02         | 31,63                                                           | 2.763        | 41,62            | 105.269.997,98        | 32,70                                       | 2,301 | 2,026 | 2,491        |
| 2,500                                                            | 2,999                                                           | 3.810        | 57,40            | 205.979.320,06        | 63,96                                                  | 151        | 60,16            | 78.510,92         | 60,74                                                           | 3.810        | 57,40            | 205.900.809,14        | 63,96                                       | 2,565 | 2,500 | 2,997        |
| 3,000                                                            | 3,499                                                           | 62           | 0,93             | 10.030.265,00         | 3,11                                                   | 15         | 5,98             | 9.869,69          | 7,64                                                            | 62           | 0,93             | 10.020.395,31         | 3,11                                        | 3,152 | 3,010 | 3,447        |
| 3,500                                                            | 3,999                                                           | 1            | 0,02             | 45.323,32             | 0,01                                                   | 0          | 0,00             | 0,00              | 0,00                                                            | 1            | 0,02             | 45.323,32             | 0,01                                        | 3,644 | 3,644 | 3,644        |
| <b>Total :</b>                                                   |                                                                 | <b>6.638</b> | <b>100,00</b>    | <b>322.044.989,98</b> | <b>100,00</b>                                          | <b>251</b> | <b>100,00</b>    | <b>129.264,63</b> | <b>100,00</b>                                                   | <b>6.638</b> | <b>100,00</b>    | <b>321.915.725,35</b> | <b>100,00</b>                               |       |       |              |
| <b>Media Ponderada / Weighted Average :</b>                      |                                                                 |              |                  |                       |                                                        |            |                  |                   |                                                                 |              |                  |                       |                                             |       |       | <b>2,496</b> |
| <b>Media Simple / Average :</b>                                  |                                                                 |              |                  | <b>48.515,36</b>      |                                                        |            |                  | <b>515,00</b>     |                                                                 |              |                  | <b>48.495,89</b>      |                                             |       |       | <b>2,453</b> |
| <b>Mínimo / Minimum :</b>                                        |                                                                 |              |                  | <b>183,96</b>         |                                                        |            |                  | <b>0,26</b>       |                                                                 |              |                  | <b>183,96</b>         |                                             |       |       | <b>1,976</b> |
| <b>Máximo / Maximum :</b>                                        |                                                                 |              |                  | <b>630.791,74</b>     |                                                        |            |                  | <b>8.459,45</b>   |                                                                 |              |                  | <b>630.791,74</b>     |                                             |       |       | <b>3,644</b> |