

PYME VALENCIA 1 - Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Intervalos de Fecha de Vencimiento Final / Distribution by Final Maturity Date Intervals

Activos / Assets: Préstamos a PYMES / SME Loans

Fecha / Date: 31/10/2015

Divisa / Currency: EUR

| Intervalos anuales Annual Intervals | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | Tipo Interés Interest Rate | Vida residual Residual Life |
|--|--|-------|------------------|-------|---|-------|------------------|-------|--|-------|------------------|-------|-------------------------------|----------------------------------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Media POND. W. Average | M. POND. Meses W. Avg. Months |
| 2008 | 10 | 1,44 | 306.851,23 | 0,29 | 10 | 4,46 | 306.851,23 | 1,74 | 0 | 0,00 | 0,00 | 0,00 | 0,000% | 0,000 |
| 2009 | 18 | 2,59 | 2.111.747,48 | 1,98 | 18 | 8,04 | 2.111.747,48 | 11,94 | 0 | 0,00 | 0,00 | 0,00 | 0,000% | 0,000 |
| 2010 | 20 | 2,87 | 770.479,73 | 0,72 | 20 | 8,93 | 770.479,73 | 4,36 | 0 | 0,00 | 0,00 | 0,00 | 0,000% | 0,000 |
| 2011 | 30 | 4,31 | 851.870,52 | 0,80 | 30 | 13,39 | 851.870,52 | 4,82 | 0 | 0,00 | 0,00 | 0,00 | 0,000% | 0,000 |
| 2012 | 3 | 0,43 | 161.999,46 | 0,15 | 3 | 1,34 | 161.999,46 | 0,92 | 0 | 0,00 | 0,00 | 0,00 | 0,000% | 0,000 |
| 2013 | 10 | 1,44 | 947.342,24 | 0,89 | 10 | 4,46 | 947.342,24 | 5,36 | 0 | 0,00 | 0,00 | 0,00 | 0,000% | 0,000 |
| 2014 | 8 | 1,15 | 3.177.756,55 | 2,98 | 8 | 3,57 | 3.177.756,55 | 17,97 | 0 | 0,00 | 0,00 | 0,00 | 0,000% | 0,000 |
| 2015 | 13 | 1,87 | 912.100,80 | 0,86 | 4 | 1,79 | 886.645,16 | 5,01 | 9 | 1,52 | 25.455,64 | 0,03 | 1,261% | 1,145 |
| 2016 | 45 | 6,47 | 3.861.278,98 | 3,62 | 8 | 3,57 | 2.423.420,10 | 13,71 | 45 | 7,59 | 1.437.858,88 | 1,62 | 1,339% | 10,793 |
| 2017 | 23 | 3,30 | 1.472.976,46 | 1,38 | 4 | 1,79 | 172.629,02 | 0,98 | 23 | 3,88 | 1.300.347,44 | 1,46 | 1,177% | 19,989 |
| 2018 | 56 | 8,05 | 5.579.923,29 | 5,23 | 8 | 3,57 | 494.513,11 | 2,80 | 56 | 9,44 | 5.085.410,18 | 5,72 | 1,614% | 31,415 |
| 2019 | 48 | 6,90 | 4.690.141,17 | 4,40 | 6 | 2,68 | 345.080,92 | 1,95 | 48 | 8,09 | 4.345.060,25 | 4,88 | 1,387% | 46,069 |
| 2020 | 64 | 9,20 | 10.791.719,11 | 10,12 | 12 | 5,36 | 816.344,67 | 4,62 | 64 | 10,79 | 9.975.374,44 | 11,21 | 1,265% | 55,434 |
| 2021 | 89 | 12,79 | 10.629.031,76 | 9,97 | 22 | 9,82 | 1.118.085,52 | 6,32 | 89 | 15,01 | 9.510.946,24 | 10,69 | 1,219% | 67,671 |
| 2022 | 14 | 2,01 | 3.802.435,74 | 3,57 | 3 | 1,34 | 261.963,38 | 1,48 | 14 | 2,36 | 3.540.472,36 | 3,98 | 1,346% | 77,144 |
| 2023 | 39 | 5,60 | 5.724.335,69 | 5,37 | 7 | 3,13 | 576.228,23 | 3,26 | 39 | 6,58 | 5.148.107,46 | 5,79 | 1,585% | 90,927 |
| 2024 | 31 | 4,45 | 4.877.330,16 | 4,57 | 5 | 2,23 | 202.410,04 | 1,14 | 31 | 5,23 | 4.674.920,12 | 5,25 | 1,506% | 104,155 |
| 2025 | 45 | 6,47 | 13.179.997,91 | 12,36 | 8 | 3,57 | 998.169,41 | 5,65 | 45 | 7,59 | 12.181.828,50 | 13,69 | 1,900% | 117,638 |
| 2026 | 48 | 6,90 | 7.635.649,08 | 7,16 | 13 | 5,80 | 277.139,64 | 1,57 | 48 | 8,09 | 7.358.509,44 | 8,27 | 1,382% | 127,377 |
| 2027 | 6 | 0,86 | 868.512,01 | 0,81 | 2 | 0,89 | 42.925,72 | 0,24 | 6 | 1,01 | 825.586,29 | 0,93 | 2,190% | 135,815 |
| 2028 | 5 | 0,72 | 321.380,52 | 0,30 | 0 | 0,00 | 0,00 | 0,00 | 5 | 0,84 | 321.380,52 | 0,36 | 1,294% | 155,162 |
| 2029 | 11 | 1,58 | 6.258.824,99 | 5,87 | 1 | 0,45 | 12.085,59 | 0,07 | 11 | 1,85 | 6.246.739,40 | 7,02 | 1,764% | 166,287 |
| 2030 | 16 | 2,30 | 2.038.164,64 | 1,91 | 5 | 2,23 | 23.095,35 | 0,13 | 16 | 2,70 | 2.015.069,29 | 2,26 | 1,115% | 175,919 |
| 2031 | 24 | 3,45 | 6.470.883,23 | 6,07 | 8 | 3,57 | 534.791,35 | 3,02 | 24 | 4,05 | 5.936.091,88 | 6,67 | 1,791% | 185,440 |
| 2032 | 6 | 0,86 | 6.232.647,85 | 5,84 | 2 | 0,89 | 9.305,62 | 0,05 | 6 | 1,01 | 6.223.342,23 | 6,99 | 1,960% | 200,169 |
| 2033 | 1 | 0,14 | 89.173,20 | 0,08 | 1 | 0,45 | 2.503,51 | 0,01 | 1 | 0,17 | 86.669,69 | 0,10 | 1,255% | 209,161 |
| 2034 | 2 | 0,29 | 398.091,73 | 0,37 | 0 | 0,00 | 0,00 | 0,00 | 2 | 0,34 | 398.091,73 | 0,45 | 3,551% | 225,188 |
| 2035 | 4 | 0,57 | 925.131,10 | 0,87 | 2 | 0,89 | 77.883,37 | 0,44 | 4 | 0,67 | 847.247,73 | 0,95 | 1,529% | 236,310 |
| 2036 | 6 | 0,86 | 1.284.126,74 | 1,20 | 3 | 1,34 | 75.835,62 | 0,43 | 6 | 1,01 | 1.208.291,12 | 1,36 | 2,174% | 249,956 |
| 2037 | 1 | 0,14 | 279.008,49 | 0,26 | 1 | 0,45 | 2.501,66 | 0,01 | 1 | 0,17 | 276.506,83 | 0,31 | 1,335% | 254,161 |

Medias ponderadas por el principal pendiente de vencimiento / Averages weighted by the outstanding principal.

Tipo Interés: Tipo de interés nominal anual / Interest Rate: Annual nominal interest rate.

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Activos / *Assets*: Préstamos a PYMES / *SME Loans*

Fecha / *Date*: 31/10/2015

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| Intervalos anuales <i>Annual Intervals</i> | Saldo Vivo de Principal <i>Outstanding Principal Balance</i> | | | | Principal Vencido Impagado <i>Overdue Principal</i> | | | | Principal Pendiente Vencimiento <i>Outstanding Principal</i> | | | | Tipo Interés <i>Interest Rate</i> | Vida residual <i>Residual Life</i> |
|---|---|--------|-------------------------|--------|--|--------|-------------------------|--------|---|--------|-------------------------|--------|--------------------------------------|---|
| | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Media Pond. <i>W. Average</i> | M. Pond. Meses <i>W. Avg. Months</i> |
| Total : | 696 | 100,00 | 106.650.911,86 | 100,00 | 224 | 100,00 | 17.681.604,20 | 100,00 | 593 | 100,00 | 88.969.307,66 | 100,00 | | |
| Media Ponderada / <i>Weighted Average</i> : | | | | | | | | | | | | | 1,566% | 109,910 |
| Media Simple / <i>Average</i> : | | | 153.234,07 | | | | 78.935,73 | | | | 150.032,56 | | 1,818% | 72,709 |
| Mínimo / <i>Minimum</i> : | | | 346,25 | | | | 266,88 | | | | 584,15 | | 0,661% | 05/11/2015 |
| Máximo / <i>Maximum</i> : | | | 5.353.909,70 | | | | 2.360.000,00 | | | | 5.353.909,70 | | 8,000% | 05/01/2037 |