

## VAL BANCAJA 1 Fondo de Titulización de Activos

### Cartera de Activos Titulizados / Portfolio of Securitised Assets

### Distribución por Índices de Referencia / Distribution by Reference Indexes

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

Fecha / Date: 31/12/2013

Divisa / Currency: EUR

| Índices de Referencia<br>Reference Indexes                                       | Saldo Vivo de Principal<br>Outstanding Principal Balance |        |                  |        | Principal Vencido Impagado<br>Overdue Principal |        |                  |        | Principal Pendiente Vencimiento<br>Outstanding Principal |        |                  |        | Tipo Int.<br>Int. Rate | Margen s/Índice<br>Margin o/Index |       |       |
|----------------------------------------------------------------------------------|----------------------------------------------------------|--------|------------------|--------|-------------------------------------------------|--------|------------------|--------|----------------------------------------------------------|--------|------------------|--------|------------------------|-----------------------------------|-------|-------|
|                                                                                  | Num.                                                     | %      | Importe / Amount | %      | Num.                                            | %      | Importe / Amount | %      | Num.                                                     | %      | Importe / Amount | %      | Med.Pond.<br>W. Avg.   | M.Pond.<br>W. Avg.                | Min.  | Max.  |
| Interés Variable<br>Floating Interest                                            | 1.734                                                    | 100,00 | 231.448.006,28   | 100,00 | 136                                             | 100,00 | 917.930,30       | 100,00 | 1.726                                                    | 100,00 | 230.530.075,98   | 100,00 | 1,268%                 |                                   |       |       |
| EURIBOR/MIBOR a 3 meses<br>3-month EURIBOR/MIBOR                                 | 29                                                       | 1,67   | 2.877.242,46     | 1,24   | 2                                               | 1,47   | 962,66           | 0,10   | 29                                                       | 1,68   | 2.876.279,80     | 1,25   | 1,013%                 | 0,786                             | 0,250 | 1,500 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br>1-year EURIBOR/MIBOR (Mortgage Market) | 1.705                                                    | 98,33  | 228.570.763,82   | 98,76  | 134                                             | 98,53  | 916.967,64       | 99,90  | 1.697                                                    | 98,32  | 227.653.796,18   | 98,75  | 1,271%                 | 0,726                             | 0,250 | 2,000 |
| Total :                                                                          | 1.734                                                    | 100,00 | 231.448.006,28   | 100,00 | 136                                             | 100,00 | 917.930,30       | 100,00 | 1.726                                                    | 100,00 | 230.530.075,98   | 100,00 |                        |                                   |       |       |
| Media Ponderada / Weighted Average :                                             |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 1,268%                 |                                   |       |       |
| Media Simple / Average :                                                         |                                                          |        | 133.476,36       |        |                                                 |        | 6.749,49         |        |                                                          |        | 133.563,20       |        | 1,277%                 |                                   |       |       |
| Mínimo / Minimum :                                                               |                                                          |        | 824,11           |        |                                                 |        | 0,42             |        |                                                          |        | 824,11           |        | 0,473%                 |                                   |       |       |
| Máximo / Maximum :                                                               |                                                          |        | 897.946,42       |        |                                                 |        | 117.408,50       |        |                                                          |        | 897.946,42       |        | 2,525%                 |                                   |       |       |