

## VAL BANCAJA 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: 31/08/2013

Divisa / Currency: EUR

| Intervalos de Tipos de Interés<br>Interest Rate Intervals |       | Saldo Vivo de Principal<br>Outstanding Principal Balance |        |                  |        | Principal Vencido Impagado<br>Overdue Principal |        |                  |        | Principal Pendiente Vencimiento<br>Outstanding Principal |        |                  |        | % Tipo de Interés<br>% Interest Rate |       |       |
|-----------------------------------------------------------|-------|----------------------------------------------------------|--------|------------------|--------|-------------------------------------------------|--------|------------------|--------|----------------------------------------------------------|--------|------------------|--------|--------------------------------------|-------|-------|
|                                                           |       | Num.                                                     | %      | Importe / Amount | %      | Num.                                            | %      | Importe / Amount | %      | Num.                                                     | %      | Importe / Amount | %      | Med.Pond.<br>W. Avg.                 | Min.  | Max.  |
| 0,000                                                     | 0,499 | 2                                                        | 0,11   | 25.724,95        | 0,01   | 0                                               | 0,00   | 0,00             | 0,00   | 2                                                        | 0,11   | 25.724,95        | 0,01   | 0,458                                | 0,434 | 0,471 |
| 0,500                                                     | 0,999 | 92                                                       | 5,25   | 13.535.477,78    | 5,68   | 2                                               | 1,36   | 1.283,86         | 0,17   | 92                                                       | 5,26   | 13.534.193,92    | 5,70   | 0,925                                | 0,620 | 0,999 |
| 1,000                                                     | 1,499 | 1.189                                                    | 67,79  | 163.652.580,86   | 68,72  | 62                                              | 42,18  | 214.541,71       | 28,25  | 1.188                                                    | 67,92  | 163.438.039,15   | 68,85  | 1,250                                | 1,000 | 1,499 |
| 1,500                                                     | 1,999 | 408                                                      | 23,26  | 52.422.229,18    | 22,01  | 74                                              | 50,34  | 528.808,22       | 69,63  | 404                                                      | 23,10  | 51.893.420,96    | 21,86  | 1,672                                | 1,500 | 1,988 |
| 2,000                                                     | 2,499 | 48                                                       | 2,74   | 6.306.108,70     | 2,65   | 8                                               | 5,44   | 14.783,28        | 1,95   | 48                                                       | 2,74   | 6.291.325,42     | 2,65   | 2,174                                | 2,011 | 2,487 |
| 2,500                                                     | 2,999 | 12                                                       | 0,68   | 1.952.116,92     | 0,82   | 1                                               | 0,68   | 19,93            | 0,00   | 12                                                       | 0,69   | 1.952.096,99     | 0,82   | 2,761                                | 2,504 | 2,983 |
| 3,000                                                     | 3,499 | 3                                                        | 0,17   | 262.732,63       | 0,11   | 0                                               | 0,00   | 0,00             | 0,00   | 3                                                        | 0,17   | 262.732,63       | 0,11   | 3,105                                | 3,047 | 3,233 |
| Total :                                                   |       | 1.754                                                    | 100,00 | 238.156.971,02   | 100,00 | 147                                             | 100,00 | 759.437,00       | 100,00 | 1.749                                                    | 100,00 | 237.397.534,02   | 100,00 |                                      |       |       |
| Media Ponderada / Weighted Average :                      |       |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 1,362                                |       |       |
| Media Simple / Average :                                  |       |                                                          |        | 135.779,34       |        | 5.166,24                                        |        |                  |        | 135.733,30                                               |        |                  |        | 1,370                                |       |       |
| Mínimo / Minimum :                                        |       |                                                          |        | 1.096,79         |        | 2,15                                            |        |                  |        | 1.096,79                                                 |        |                  |        | 0,434                                |       |       |
| Máximo / Maximum :                                        |       |                                                          |        | 905.422,47       |        | 117.408,50                                      |        |                  |        | 905.422,47                                               |        |                  |        | 3.233                                |       |       |