

## BANCAJA - BVA VPO 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 (PTCs)*

Fecha / Date: 31/10/2018

Divisa / Currency: EUR

| Índices de Referencia<br><i>Reference Indexes</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 Int.<br><i>Int. Rate</i> | Margen s/Índice<br><i>Margin o/Index</i> |       |       |
|-----------------------------------------------------------------------------------------|-----------------------------------------------------------------|---------------|-----------------------|---------------|--------------------------------------------------------|---------------|-------------------|---------------|-----------------------------------------------------------------|---------------|-----------------------|---------------|-------------------------------|------------------------------------------|-------|-------|
|                                                                                         | Num.                                                            | %             | Importe / Amount      | %             | Num.                                                   | %             | Importe / Amount  | %             | Num.                                                            | %             | Importe / Amount      | %             | Med.Pond.<br><i>W. Avg.</i>   | M.Pond.<br><i>W. Avg.</i>                | Min.  | Max.  |
| Interés Variable<br><i>Floating Interest</i>                                            | 5.307                                                           | 100,00        | 136.919.297,11        | 100,00        | 181                                                    | 100,00        | 635.043,54        | 100,00        | 5.299                                                           | 100,00        | 136.284.253,57        | 100,00        | 1,497%                        |                                          |       |       |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br><i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 229                                                             | 4,32          | 33.271.762,45         | 24,30         | 18                                                     | 9,94          | 469.072,62        | 73,86         | 225                                                             | 4,25          | 32.802.689,83         | 24,07         | 0,590%                        | 0,775                                    | 0,450 | 1,700 |
| Plan Estatal VPO 1998-2001<br><i>Housing Plan 1998-2001</i>                             | 2.073                                                           | 39,06         | 26.829.513,55         | 19,60         | 64                                                     | 35,36         | 41.394,15         | 6,52          | 2.073                                                           | 39,12         | 26.788.119,40         | 19,66         | 1,893%                        | 0,000                                    | 0,000 | 0,000 |
| Plan Estatal VPO 2002-2005<br><i>Housing Plan 2002-2005</i>                             | 3.005                                                           | 56,62         | 76.818.021,11         | 56,10         | 99                                                     | 54,70         | 124.576,77        | 19,62         | 3.001                                                           | 56,63         | 76.693.444,34         | 56,27         | 1,746%                        | 0,000                                    | 0,000 | 0,000 |
| <b>Total :</b>                                                                          | <b>5.307</b>                                                    | <b>100,00</b> | <b>136.919.297,11</b> | <b>100,00</b> | <b>181</b>                                             | <b>100,00</b> | <b>635.043,54</b> | <b>100,00</b> | <b>5.299</b>                                                    | <b>100,00</b> | <b>136.284.253,57</b> | <b>100,00</b> |                               |                                          |       |       |
| <b>Media Ponderada / Weighted Average :</b>                                             |                                                                 |               |                       |               |                                                        |               |                   |               |                                                                 |               |                       |               | <b>1,497%</b>                 |                                          |       |       |
| <b>Media Simple / Average :</b>                                                         |                                                                 |               | <b>25.799,75</b>      |               |                                                        |               | <b>3.508,53</b>   |               |                                                                 |               | <b>25.718,86</b>      |               | <b>1,755%</b>                 |                                          |       |       |
| <b>Mínimo / Minimum :</b>                                                               |                                                                 |               | <b>2,52</b>           |               |                                                        |               | <b>0,07</b>       |               |                                                                 |               | <b>2,52</b>           |               | <b>0,259%</b>                 |                                          |       |       |
| <b>Máximo / Maximum :</b>                                                               |                                                                 |               | <b>525.024,60</b>     |               |                                                        |               | <b>156.949,54</b> |               |                                                                 |               | <b>525.024,60</b>     |               | <b>1,893%</b>                 |                                          |       |       |