

## 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: 28/02/2018

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 | 57                                                       | 1,04   | 10.023.707,18    |  | 0                                               | 0,00   | 0,00             |  | 57                                                       | 1,04   | 10.023.707,18    |  | 0,392                                | 0,260 | 0,496 |
| 0,500                                                     | 0,999 | 164                                                      | 3,00   | 23.337.247,16    |  | 15                                              | 6,52   | 353.656,34       |  | 161                                                      | 2,95   | 22.983.590,82    |  | 0,707                                | 0,501 | 0,994 |
| 1,000                                                     | 1,499 | 11                                                       | 0,20   | 1.249.413,48     |  | 3                                               | 1,30   | 128.836,78       |  | 10                                                       | 0,18   | 1.120.576,70     |  | 1,124                                | 1,005 | 1,367 |
| 1,500                                                     | 1,999 | 5.240                                                    | 95,76  | 119.072.173,75   |  | 212                                             | 92,17  | 193.569,50       |  | 5.236                                                    | 95,83  | 118.878.604,25   |  | 1,771                                | 1,551 | 1,893 |
| Total :                                                   |       | 5.472                                                    | 100,00 | 153.682.541,57   |  | 230                                             | 100,00 | 676.062,62       |  | 5.464                                                    | 100,00 | 153.006.478,95   |  |                                      |       |       |
| Media Ponderada / Weighted Average :                      |       |                                                          |        |                  |  |                                                 |        |                  |  |                                                          |        |                  |  | 1,516                                |       |       |
| Media Simple / Average :                                  |       |                                                          |        | 28.085,26        |  |                                                 |        | 2.939,40         |  |                                                          |        | 28.002,65        |  | 1,746                                |       |       |
| Mínimo / Minimum :                                        |       |                                                          |        | 3,45             |  |                                                 |        | 0,48             |  |                                                          |        | 3,45             |  | 0,260                                |       |       |
| Máximo / Maximum :                                        |       |                                                          |        | 536.672,83       |  |                                                 |        | 156.949,54       |  |                                                          |        | 536.672,83       |  | 1,893                                |       |       |