

# BANCAJA - BVA VPO 1 Fondo de Titulización de Activos

## Cartera de Activos Titulizados / Portfolio of Securitised Assets

### Distribución por Intervalos de Fecha de Formalización / Distribution by Arrangement Date Intervals

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

Fecha / Date: 31/12/2015

Divisa / Currency: EUR

| Intervalos anuales<br>Annual Intervals | Saldo Vivo de Principal<br>Outstanding Principal Balance |        |                  |        | Principal Vencido Impagado<br>Overdue Principal |        |                  |        | Principal Pendiente Vencimiento<br>Outstanding Principal |        |                  |        | Tipo Interés<br>Interest Rate | Antigüedad<br>Age                |
|----------------------------------------|----------------------------------------------------------|--------|------------------|--------|-------------------------------------------------|--------|------------------|--------|----------------------------------------------------------|--------|------------------|--------|-------------------------------|----------------------------------|
|                                        | Num.                                                     | %      | Importe / Amount | %      | Num.                                            | %      | Importe / Amount | %      | Num.                                                     | %      | Importe / Amount | %      | Media Pond.<br>W. Average     | M. Pond. Meses<br>W. Avg. Months |
| 1999                                   | 12                                                       | 0,20   | 155.236,65       | 0,07   | 1                                               | 0,49   | 304,45           | 0,04   | 12                                                       | 0,20   | 154.932,20       | 0,07   | 3,008%                        | 195,387                          |
| 2000                                   | 76                                                       | 1,26   | 1.244.540,79     | 0,58   | 1                                               | 0,49   | 244,86           | 0,03   | 76                                                       | 1,27   | 1.244.295,93     | 0,58   | 3,008%                        | 184,011                          |
| 2001                                   | 627                                                      | 10,44  | 11.411.331,76    | 5,34   | 19                                              | 9,31   | 36.593,95        | 4,58   | 627                                                      | 10,45  | 11.374.737,81    | 5,34   | 3,006%                        | 173,525                          |
| 2002                                   | 969                                                      | 16,13  | 20.654.430,01    | 9,66   | 32                                              | 15,69  | 59.923,44        | 7,51   | 969                                                      | 16,15  | 20.594.506,57    | 9,67   | 2,991%                        | 161,543                          |
| 2003                                   | 861                                                      | 14,33  | 22.557.104,29    | 10,55  | 27                                              | 13,24  | 35.478,73        | 4,45   | 861                                                      | 14,35  | 22.521.625,56    | 10,57  | 2,815%                        | 150,011                          |
| 2004                                   | 1.066                                                    | 17,74  | 32.669.629,02    | 15,28  | 28                                              | 13,73  | 43.989,94        | 5,51   | 1.065                                                    | 17,75  | 32.625.639,08    | 15,31  | 2,396%                        | 138,017                          |
| 2005                                   | 984                                                      | 16,38  | 35.519.930,84    | 16,61  | 31                                              | 15,20  | 43.355,57        | 5,43   | 983                                                      | 16,38  | 35.476.575,27    | 16,65  | 2,329%                        | 126,030                          |
| 2006                                   | 760                                                      | 12,65  | 35.888.271,70    | 16,78  | 22                                              | 10,78  | 23.102,32        | 2,89   | 760                                                      | 12,67  | 35.865.169,38    | 16,83  | 2,153%                        | 113,761                          |
| 2007                                   | 653                                                      | 10,87  | 53.774.112,83    | 25,14  | 43                                              | 21,08  | 555.134,81       | 69,55  | 647                                                      | 10,78  | 53.218.978,02    | 24,98  | 1,483%                        | 103,230                          |
| Total :                                | 6.008                                                    | 100,00 | 213.874.587,89   | 100,00 | 204                                             | 100,00 | 798.128,07       | 100,00 | 6.000                                                    | 100,00 | 213.076.459,82   | 100,00 |                               |                                  |
| Media Ponderada / Weighted Average :   |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 2,254%                        | 128,997                          |
| Media Simple / Average :               |                                                          |        | 35.598,30        |        |                                                 |        | 3.912,39         |        |                                                          |        | 35.512,74        |        | 2,551%                        | 138,759                          |
| Mínimo / Minimum :                     |                                                          |        | 6,23             |        |                                                 |        | 0,10             |        |                                                          |        | 6,23             |        | 0,615%                        | 02/03/1999                       |
| Máximo / Maximum :                     |                                                          |        | 573.413,19       |        |                                                 |        | 156.949,54       |        |                                                          |        | 573.413,19       |        | 3,008%                        | 01/10/2007                       |