

# 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: 31/10/2017

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                                   | 11                                                       | 0,20   | 71.800,21        | 0,04   | 0                                               | 0,00   | 0,00             | 0,00   | 11                                                       | 0,20   | 71.800,21        | 0,04   | 1,893%                        | 217,579                          |
| 2000                                   | 71                                                       | 1,28   | 726.099,56       | 0,45   | 1                                               | 0,49   | 245,67           | 0,03   | 71                                                       | 1,28   | 725.853,89       | 0,45   | 1,893%                        | 206,112                          |
| 2001                                   | 584                                                      | 10,49  | 7.336.614,48     | 4,50   | 23                                              | 11,22  | 47.306,95        | 6,23   | 584                                                      | 10,51  | 7.289.307,53     | 4,50   | 1,893%                        | 195,496                          |
| 2002                                   | 893                                                      | 16,04  | 14.072.030,95    | 8,64   | 26                                              | 12,68  | 25.922,72        | 3,41   | 893                                                      | 16,07  | 14.046.108,23    | 8,66   | 1,889%                        | 183,468                          |
| 2003                                   | 786                                                      | 14,12  | 15.996.161,29    | 9,82   | 28                                              | 13,66  | 30.979,20        | 4,08   | 786                                                      | 14,14  | 15.965.182,09    | 9,85   | 1,845%                        | 171,991                          |
| 2004                                   | 993                                                      | 17,84  | 24.129.378,79    | 14,81  | 29                                              | 14,15  | 54.032,36        | 7,12   | 991                                                      | 17,83  | 24.075.346,43    | 14,85  | 1,739%                        | 160,045                          |
| 2005                                   | 899                                                      | 16,15  | 26.248.804,09    | 16,11  | 30                                              | 14,63  | 53.653,92        | 7,07   | 898                                                      | 16,16  | 26.195.150,17    | 16,15  | 1,715%                        | 148,091                          |
| 2006                                   | 711                                                      | 12,77  | 28.372.144,43    | 17,41  | 28                                              | 13,66  | 18.447,26        | 2,43   | 711                                                      | 12,79  | 28.353.697,17    | 17,48  | 1,561%                        | 135,698                          |
| 2007                                   | 618                                                      | 11,10  | 45.967.774,94    | 28,21  | 40                                              | 19,51  | 528.822,86       | 69,64  | 613                                                      | 11,03  | 45.438.952,08    | 28,02  | 1,019%                        | 125,210                          |
| Total :                                | 5.566                                                    | 100,00 | 162.920.808,74   | 100,00 | 205                                             | 100,00 | 759.410,94       | 100,00 | 5.558                                                    | 100,00 | 162.161.397,80   | 100,00 |                               |                                  |
| Media Ponderada / Weighted Average :   |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 1,533%                        | 149,126                          |
| Media Simple / Average :               |                                                          |        | 29.270,72        |        |                                                 |        | 3.704,44         |        |                                                          |        | 29.176,21        |        | 1,748%                        | 160,646                          |
| Mínimo / Minimum :                     |                                                          |        | 3,89             |        |                                                 |        | 0,98             |        |                                                          |        | 3,89             |        | 0,323%                        | 02/03/1999                       |
| Máximo / Maximum :                     |                                                          |        | 542.442,86       |        |                                                 |        | 156.949,54       |        |                                                          |        | 542.442,86       |        | 1,893%                        | 01/10/2007                       |