

## PYME VALENCIA 1 - Fondo de Titulización de Activos

Cartera de Activos Titulizados / *Portfolio of Securitised Assets*

Distribución por Intervalos de Fecha de Vencimiento Final / *Distribution by Final Maturity Date Intervals*

Activos / *Assets*: Préstamos a PYMES / *SME Loans*

Fecha / *Date*: 31/01/2014

Divisa / *Currency*: EUR

| Intervalos anuales<br><i>Annual Intervals</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 Interés<br><i>Interest Rate</i> | Vida residual<br><i>Residual Life</i>   |
|-----------------------------------------------|-----------------------------------------------------------------|-------|-------------------------|-------|--------------------------------------------------------|-------|-------------------------|-------|-----------------------------------------------------------------|-------|-------------------------|-------|--------------------------------------|-----------------------------------------|
|                                               | Num.                                                            | %     | Importe / <i>Amount</i> | %     | Num.                                                   | %     | Importe / <i>Amount</i> | %     | Num.                                                            | %     | Importe / <i>Amount</i> | %     | Media Pond.<br><i>W. Average</i>     | M. Pond. Meses<br><i>W. Avg. Months</i> |
| 2008                                          | 10                                                              | 1,19  | 306.851,23              | 0,19  | 10                                                     | 3,53  | 306.851,23              | 1,86  | 0                                                               | 0,00  | 0,00                    | 0,00  | 0,000%                               | 0,000                                   |
| 2009                                          | 19                                                              | 2,26  | 2.115.563,43            | 1,33  | 19                                                     | 6,71  | 2.115.563,43            | 12,85 | 0                                                               | 0,00  | 0,00                    | 0,00  | 0,000%                               | 0,000                                   |
| 2010                                          | 20                                                              | 2,38  | 771.154,73              | 0,49  | 20                                                     | 7,07  | 771.154,73              | 4,68  | 0                                                               | 0,00  | 0,00                    | 0,00  | 0,000%                               | 0,000                                   |
| 2011                                          | 31                                                              | 3,69  | 1.118.503,17            | 0,70  | 31                                                     | 10,95 | 1.118.503,17            | 6,79  | 0                                                               | 0,00  | 0,00                    | 0,00  | 0,000%                               | 0,000                                   |
| 2012                                          | 3                                                               | 0,36  | 161.999,47              | 0,10  | 3                                                      | 1,06  | 161.999,47              | 0,98  | 0                                                               | 0,00  | 0,00                    | 0,00  | 0,000%                               | 0,000                                   |
| 2013                                          | 12                                                              | 1,43  | 1.021.257,92            | 0,64  | 12                                                     | 4,24  | 1.021.257,92            | 6,20  | 0                                                               | 0,00  | 0,00                    | 0,00  | 0,000%                               | 0,000                                   |
| 2014                                          | 28                                                              | 3,33  | 5.367.900,37            | 3,38  | 9                                                      | 3,18  | 2.777.593,68            | 16,87 | 28                                                              | 3,76  | 2.590.306,69            | 1,82  | 1,427%                               | 8,493                                   |
| 2015                                          | 52                                                              | 6,19  | 4.207.856,25            | 2,65  | 13                                                     | 4,59  | 812.104,12              | 4,93  | 52                                                              | 6,98  | 3.395.752,13            | 2,39  | 1,622%                               | 17,193                                  |
| 2016                                          | 58                                                              | 6,90  | 7.426.995,22            | 4,68  | 13                                                     | 4,59  | 1.666.687,71            | 10,12 | 58                                                              | 7,79  | 5.760.307,51            | 4,05  | 1,672%                               | 29,777                                  |
| 2017                                          | 30                                                              | 3,57  | 6.160.313,94            | 3,88  | 7                                                      | 2,47  | 670.847,86              | 4,07  | 30                                                              | 4,03  | 5.489.466,08            | 3,86  | 1,488%                               | 42,613                                  |
| 2018                                          | 63                                                              | 7,50  | 11.169.424,23           | 7,04  | 12                                                     | 4,24  | 958.097,38              | 5,82  | 63                                                              | 8,46  | 10.211.326,85           | 7,18  | 1,766%                               | 52,608                                  |
| 2019                                          | 55                                                              | 6,55  | 7.810.441,53            | 4,92  | 12                                                     | 4,24  | 376.284,50              | 2,29  | 55                                                              | 7,38  | 7.434.157,03            | 5,23  | 1,589%                               | 67,226                                  |
| 2020                                          | 73                                                              | 8,69  | 17.173.156,98           | 10,82 | 14                                                     | 4,95  | 540.611,09              | 3,28  | 73                                                              | 9,80  | 16.632.545,89           | 11,69 | 1,517%                               | 76,356                                  |
| 2021                                          | 102                                                             | 12,14 | 21.117.168,83           | 13,31 | 30                                                     | 10,60 | 952.660,88              | 5,79  | 102                                                             | 13,69 | 20.164.507,95           | 14,18 | 1,848%                               | 89,501                                  |
| 2022                                          | 17                                                              | 2,02  | 5.264.131,25            | 3,32  | 4                                                      | 1,41  | 191.981,00              | 1,17  | 17                                                              | 2,28  | 5.072.150,25            | 3,57  | 1,599%                               | 97,748                                  |
| 2023                                          | 41                                                              | 4,88  | 6.022.226,05            | 3,79  | 6                                                      | 2,12  | 260.641,42              | 1,58  | 41                                                              | 5,50  | 5.761.584,63            | 4,05  | 1,639%                               | 111,486                                 |
| 2024                                          | 32                                                              | 3,81  | 5.790.743,38            | 3,65  | 7                                                      | 2,47  | 104.112,62              | 0,63  | 32                                                              | 4,30  | 5.686.630,76            | 4,00  | 1,702%                               | 125,192                                 |
| 2025                                          | 45                                                              | 5,36  | 15.806.650,40           | 9,96  | 9                                                      | 3,18  | 487.711,90              | 2,96  | 45                                                              | 6,04  | 15.318.938,50           | 10,77 | 1,994%                               | 137,151                                 |
| 2026                                          | 52                                                              | 6,19  | 15.251.380,74           | 9,61  | 19                                                     | 6,71  | 252.362,62              | 1,53  | 52                                                              | 6,98  | 14.999.018,12           | 10,54 | 1,652%                               | 146,136                                 |
| 2027                                          | 5                                                               | 0,60  | 519.986,23              | 0,33  | 2                                                      | 0,71  | 9.147,20                | 0,06  | 5                                                               | 0,67  | 510.839,03              | 0,36  | 3,382%                               | 157,351                                 |
| 2028                                          | 6                                                               | 0,71  | 394.125,08              | 0,25  | 0                                                      | 0,00  | 0,00                    | 0,00  | 6                                                               | 0,81  | 394.125,08              | 0,28  | 1,828%                               | 176,079                                 |
| 2029                                          | 12                                                              | 1,43  | 1.829.063,50            | 1,15  | 2                                                      | 0,71  | 7.347,36                | 0,04  | 12                                                              | 1,61  | 1.821.716,14            | 1,28  | 1,466%                               | 184,903                                 |
| 2030                                          | 18                                                              | 2,14  | 2.532.934,07            | 1,60  | 6                                                      | 2,12  | 33.557,40               | 0,20  | 18                                                              | 2,42  | 2.499.376,67            | 1,76  | 1,550%                               | 196,833                                 |
| 2031                                          | 30                                                              | 3,57  | 7.828.330,55            | 4,93  | 8                                                      | 2,83  | 265.216,80              | 1,61  | 30                                                              | 4,03  | 7.563.113,75            | 5,32  | 1,970%                               | 206,991                                 |
| 2032                                          | 6                                                               | 0,71  | 2.132.611,25            | 1,34  | 2                                                      | 0,71  | 32.566,97               | 0,20  | 6                                                               | 0,81  | 2.100.044,28            | 1,48  | 1,455%                               | 217,895                                 |
| 2033                                          | 1                                                               | 0,12  | 94.173,03               | 0,06  | 0                                                      | 0,00  | 0,00                    | 0,00  | 1                                                               | 0,13  | 94.173,03               | 0,07  | 1,594%                               | 230,161                                 |
| 2034                                          | 2                                                               | 0,24  | 422.754,31              | 0,27  | 0                                                      | 0,00  | 0,00                    | 0,00  | 2                                                               | 0,27  | 422.754,31              | 0,30  | 3,828%                               | 246,190                                 |
| 2035                                          | 7                                                               | 0,83  | 6.150.190,80            | 3,88  | 5                                                      | 1,77  | 444.386,80              | 2,70  | 7                                                               | 0,94  | 5.705.804,00            | 4,01  | 1,920%                               | 259,760                                 |
| 2036                                          | 7                                                               | 0,83  | 1.643.289,73            | 1,04  | 5                                                      | 1,77  | 82.477,13               | 0,50  | 7                                                               | 0,94  | 1.560.812,60            | 1,10  | 2,393%                               | 269,749                                 |
| 2037                                          | 3                                                               | 0,36  | 1.098.262,21            | 0,69  | 3                                                      | 1,06  | 43.991,82               | 0,27  | 3                                                               | 0,40  | 1.054.270,39            | 0,74  | 3,065%                               | 275,161                                 |

Medias ponderadas por el principal pendiente de vencimiento / *Averages weighted by the outstanding principal.*

Tipo Interés: Tipo de interés nominal anual / *Interest Rate: Annual nominal interest rate.*

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|-----------------------------------------------|-----------------------------------------------------------------|--------|-------------------------|--------|--------------------------------------------------------|--------|-------------------------|--------|-----------------------------------------------------------------|--------|-------------------------|--------|--------------------------------------|-----------------------------------------|
|                                               | Num.                                                            | %      | Importe / <i>Amount</i> | %      | Num.                                                   | %      | Importe / <i>Amount</i> | %      | Num.                                                            | %      | Importe / <i>Amount</i> | %      | Media Pond.<br><i>W. Average</i>     | M. Pond. Meses<br><i>W. Avg. Months</i> |
| Total :                                       | 840                                                             | 100,00 | 158.709.439,88          | 100,00 | 283                                                    | 100,00 | 16.465.718,21           | 100,00 | 745                                                             | 100,00 | 142.243.721,67          | 100,00 |                                      |                                         |
| Media Ponderada / <i>Weighted Average</i> :   |                                                                 |        |                         |        |                                                        |        |                         |        |                                                                 |        |                         |        | 1,747%                               | 112,913                                 |
| Media Simple / <i>Average</i> :               |                                                                 |        | 188.939,81              |        |                                                        |        | 58.182,75               |        |                                                                 |        | 190.931,17              |        | 1,991%                               | 89,087                                  |
| Mínimo / <i>Minimum</i> :                     |                                                                 |        | 346,25                  |        |                                                        |        | 45,30                   |        |                                                                 |        | 516,21                  |        | 0,881%                               | 05/02/2014                              |
| Máximo / <i>Maximum</i> :                     |                                                                 |        | 5.943.589,16            |        |                                                        |        | 2.145.011,83            |        |                                                                 |        | 5.906.289,01            |        | 8,000%                               | 05/01/2037                              |