

## PYME VALENCIA 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 a PYMES / SME Loans

Fecha / Date: 31/12/2012

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 |
| 2003                                   | 147                                                      | 15,28  | 17.513.983,87    | 9,27   | 31                                              | 9,45   | 524.528,73       | 3,84   | 143                                                      | 16,53  | 16.989.455,14    | 9,69   | 2,344%                        | 114,464                          |
| 2004                                   | 192                                                      | 19,96  | 39.238.584,01    | 20,76  | 62                                              | 18,90  | 3.510.496,97     | 25,69  | 182                                                      | 21,04  | 35.728.087,04    | 20,37  | 2,457%                        | 100,588                          |
| 2005                                   | 267                                                      | 27,75  | 72.625.023,65    | 38,42  | 95                                              | 28,96  | 4.120.695,65     | 30,15  | 236                                                      | 27,28  | 68.504.328,00    | 39,07  | 2,601%                        | 87,585                           |
| 2006                                   | 356                                                      | 37,01  | 59.648.054,63    | 31,56  | 140                                             | 42,68  | 5.511.463,39     | 40,33  | 304                                                      | 35,14  | 54.136.591,24    | 30,87  | 2,358%                        | 77,365                           |
| Total :                                | 962                                                      | 100,00 | 189.025.646,16   | 100,00 | 328                                             | 100,00 | 13.667.184,74    | 100,00 | 865                                                      | 100,00 | 175.358.461,42   | 100,00 |                               |                                  |
| Media Ponderada / Weighted Average :   |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 2,472%                        | 89,684                           |
| Media Simple / Average :               |                                                          |        | 196.492,36       |        |                                                 |        | 41.668,25        |        |                                                          |        | 202.726,54       |        | 2,645%                        | 90,833                           |
| Mínimo / Minimum :                     |                                                          |        | 122,76           |        |                                                 |        | 40,37            |        |                                                          |        | 889,22           |        | 1,130%                        | 07/01/2003                       |
| Máximo / Maximum :                     |                                                          |        | 6.383.974,67     |        |                                                 |        | 1.721.922,81     |        |                                                          |        | 6.383.974,67     |        | 8,000%                        | 29/12/2006                       |