

## 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: 31/12/2014

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                                   | 101                                                      | 12,90  | 10.351.273,44    | 7,93   | 17                                              | 6,51   | 666.997,16       | 3,55   | 98                                                       | 14,41  | 9.684.276,28     | 8,67   | 1,752%                        | 138,225                          |
| 2004                                   | 156                                                      | 19,92  | 28.242.253,10    | 21,64  | 36                                              | 13,79  | 4.726.397,90     | 25,16  | 141                                                      | 20,74  | 23.515.855,20    | 21,05  | 1,855%                        | 124,556                          |
| 2005                                   | 230                                                      | 29,37  | 51.030.771,82    | 39,10  | 77                                              | 29,50  | 5.612.182,84     | 29,88  | 201                                                      | 29,56  | 45.418.588,98    | 40,65  | 1,830%                        | 111,284                          |
| 2006                                   | 296                                                      | 37,80  | 40.888.191,67    | 31,33  | 131                                             | 50,19  | 7.777.158,39     | 41,41  | 240                                                      | 35,29  | 33.111.033,28    | 29,63  | 1,616%                        | 101,497                          |
| Total :                                | 783                                                      | 100,00 | 130.512.490,03   | 100,00 | 261                                             | 100,00 | 18.782.736,29    | 100,00 | 680                                                      | 100,00 | 111.729.753,74   | 100,00 |                               |                                  |
| Media Ponderada / Weighted Average :   |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 1,765%                        | 113,512                          |
| Media Simple / Average :               |                                                          |        | 166.682,62       |        |                                                 |        | 71.964,51        |        |                                                          |        | 164.308,46       |        | 1,971%                        | 114,180                          |
| Mínimo / Minimum :                     |                                                          |        | 346,25           |        |                                                 |        | 205,82           |        |                                                          |        | 506,13           |        | 0,803%                        | 07/01/2003                       |
| Máximo / Maximum :                     |                                                          |        | 5.574.327,74     |        |                                                 |        | 2.360.000,00     |        |                                                          |        | 5.574.327,74     |        | 8,000%                        | 29/12/2006                       |