

# VALENCIA HIPOTECARIO 1 Fondo de Titulización de Activos

## Cartera de Activos Titulizados / Portfolio of Securitised Assets

### Distribución por Indices de Referencia / Distribution by Reference Indexes

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

Fecha / Date: 31/10/2013

Divisa / Currency: EUR

| Indices de Referencia<br>Reference Indexes  | Saldo Vivo de Principal<br>Outstanding Principal Balance |               |                       |               | Principal Vencido Impagado<br>Overdue Principal |               |                   |               | Principal Pendiente Vencimiento<br>Outstanding Principal |               |                       |               | Tipo Int.<br>Int. Rate | Margen s/Indice<br>Margin o/Index |        |       |
|---|--|---------------|-----------------------|---------------|---|---------------|-------------------|---------------|--|---------------|-----------------------|---------------|------------------------|-----------------------------------|--------|-------|
|   | Num.   | %             | Importe / Amount      | %             | Num.  | %             | Importe / Amount  | %             | Num.   | %             | Importe / Amount      | %             | Med.Pond.<br>W. Avg.   | M.Pond.<br>W. Avg.                | Min.   | Max.  |
| <b>Interés Variable</b><br><i>Floating Interest</i>                                     | <b>3.979</b>   | <b>100,00</b> | <b>113.647.542,56</b> | <b>100,00</b> | <b>157</b>                                      | <b>100,00</b> | <b>205.976,40</b> | <b>100,00</b> | <b>3.979</b>   | <b>100,00</b> | <b>113.441.566,16</b> | <b>100,00</b> | <b>1,854%</b>          |                                   |        |       |
| EURIBOR/MIBOR a 3 meses<br><i>3-month EURIBOR/MIBOR</i>                                 | 4  | 0,10          | 71.887,32             | 0,06          | 0   | 0,00          | 0,00              | 0,00          | 4  | 0,10          | 71.887,32             | 0,06          | 1,228%                 | 1,000                             | 1,000  | 1,000 |
| EURIBOR/MIBOR a 1 año<br><i>1-year EURIBOR/MIBOR</i>                                    | 843  | 21,19         | 24.926.217,04         | 21,93         | 29  | 18,47         | 30.570,52         | 14,84         | 843  | 21,19         | 24.895.646,52         | 21,95         | 1,541%                 | 0,844                             | 0,250  | 2,000 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br><i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 2.329  | 58,53         | 72.438.710,58         | 63,74         | 87  | 55,41         | 138.018,52        | 67,01         | 2.329  | 58,53         | 72.300.692,06         | 63,73         | 1,610%                 | 0,863                             | 0,250  | 3,500 |
| M. Hipotecario Bancos<br><i>Mortgage Market: Banks</i>                                  | 77   | 1,94          | 1.658.196,21          | 1,46          | 5   | 3,18          | 3.544,88          | 1,72          | 77   | 1,94          | 1.654.651,33          | 1,46          | 3,363%                 | 0,336                             | 0,000  | 1,000 |
| M. Hipotecario Conjunto de Entidades<br><i>Mortgage Market: All Institutions</i>        | 726  | 18,25         | 14.552.531,41         | 12,80         | 36  | 22,93         | 33.842,48         | 16,43         | 726  | 18,25         | 14.518.688,93         | 12,80         | 3,437%                 | 0,133                             | -0,500 | 3,000 |
| <b>Total :</b>  | <b>3.979</b>   | <b>100,00</b> | <b>113.647.542,56</b> | <b>100,00</b> | <b>157</b>                                      | <b>100,00</b> | <b>205.976,40</b> | <b>100,00</b> | <b>3.979</b>   | <b>100,00</b> | <b>113.441.566,16</b> | <b>100,00</b> |                        |                                   |        |       |
| <b>Media Ponderada / Weighted Average :</b>   |  |               |                       |               |   |               |                   |               |  |               |                       |               | <b>1,854%</b>          |                                   |        |       |
| Media Simple / Average :  |  |               | <b>28.561,84</b>      |               |   |               | <b>1.311,95</b>   |               |  |               | <b>28.510,07</b>      |               | <b>2,010%</b>          |                                   |        |       |
| Mínimo / Minimum :  |  |               | <b>160,22</b>         |               |   |               | <b>0,01</b>       |               |  |               | <b>160,22</b>         |               | <b>0,825%</b>          |                                   |        |       |
| Máximo / Maximum :  |  |               | <b>217.849,73</b>     |               |   |               | <b>12.726,67</b>  |               |  |               | <b>217.849,73</b>     |               | <b>4,500%</b>          |                                   |        |       |