

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*: 31/10/2015

Divisa / *Currency*: EUR

| Indices de Referencia <i>Reference Indexes</i> | Saldo Vivo de Principal <i>Outstanding Principal Balance</i> | | | | Principal Vencido Impagado <i>Overdue Principal</i> | | | | Principal Pendiente Vencimiento <i>Outstanding Principal</i> | | | | Tipo Int. <i>Int. Rate</i> | Margen s/Indice <i>Margin o/Index</i> | | |
|---|---|---------------|-------------------------|---------------|--|---------------|-------------------------|---------------|---|---------------|-------------------------|---------------|-------------------------------|--|--------|-------|
| | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Med.Pond. <i>W. Avg.</i> | M.Pond. <i>W. Avg.</i> | Min. | Max. |
| Interés Variable <i>Floating Interest</i> | 3.278 | 100,00 | 80.492.035,71 | 100,00 | 101 | 100,00 | 342.074,94 | 100,00 | 3.276 | 100,00 | 80.149.960,77 | 100,00 | 1,469% | | | |
| EURIBOR/MIBOR a 1 año <i>1-year EURIBOR/MIBOR</i> | 692 | 21,11 | 17.805.487,04 | 22,12 | 14 | 13,86 | 59.978,27 | 17,53 | 691 | 21,09 | 17.745.508,77 | 22,14 | 1,166% | 0,844 | 0,450 | 2,000 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario) <i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 1.995 | 60,86 | 51.681.365,22 | 64,21 | 59 | 58,42 | 203.939,78 | 59,62 | 1.995 | 60,90 | 51.477.425,44 | 64,23 | 1,302% | 0,860 | 0,250 | 3,500 |
| M. Hipotecario Bancos <i>Mortgage Market: Banks</i> | 10 | 0,31 | 227.550,62 | 0,28 | 1 | 0,99 | 272,44 | 0,08 | 10 | 0,31 | 227.278,18 | 0,28 | 3,114% | 0,332 | -0,009 | 0,625 |
| M. Hipotecario Conjunto de Entidades <i>Mortgage Market: All Institutions</i> | 581 | 17,72 | 10.777.632,83 | 13,39 | 27 | 26,73 | 77.884,45 | 22,77 | 580 | 17,70 | 10.699.748,38 | 13,35 | 2,743% | 0,116 | -0,131 | 1,500 |
| Total : | 3.278 | 100,00 | 80.492.035,71 | 100,00 | 101 | 100,00 | 342.074,94 | 100,00 | 3.276 | 100,00 | 80.149.960,77 | 100,00 | | | | |
| Media Ponderada / <i>Weighted Average</i> : | | | | | | | | | | | | | 1,469% | | | |
| Media Simple / <i>Average</i> : | | | 24.555,23 | | | | 3.386,88 | | | | 24.465,80 | | 1,573% | | | |
| Mínimo / <i>Minimum</i> : | | | 147,53 | | | | 100,21 | | | | 147,53 | | 0,000% | | | |
| Máximo / <i>Maximum</i> : | | | 195.361,35 | | | | 29.382,81 | | | | 195.361,35 | | 4,500% | | | |