

VALENCIA HIPOTECARIO 1 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Intervalos de Tipos de Interés Nominal Anual / Distribution by Nominal Annual Interest Rate Intervals

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

Fecha / Date: 30/11/2012

Divisa / Currency: EUR

| Intervalos de Tipos de Interés Interest Rate Intervals | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | % Tipo de Interés % Interest Rate | | | |
|---|--|--------------|------------------|-----------------------|---|------------|------------------|-------------------|--|--------------|------------------|-----------------------|--------------------------------------|---------------|--------|--------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Med.Pond. W. Avg. | Min. | Max. | |
| 1,000 | 1,499 | 85 | 1,96 | 3.730.875,71 | 2,86 | 3 | 1,09 | 1.009,81 | 0,51 | 85 | 1,97 | 3.729.865,90 | 2,86 | 1,334 | 1,125 | 1,490 |
| 1,500 | 1,999 | 487 | 11,25 | 18.319.288,78 | 14,02 | 16 | 5,80 | 7.831,02 | 3,93 | 487 | 11,26 | 18.311.457,76 | 14,03 | 1,699 | 1,500 | 1,999 |
| 2,000 | 2,499 | 994 | 22,96 | 33.780.660,50 | 25,85 | 46 | 16,67 | 34.298,17 | 17,21 | 994 | 22,98 | 33.746.362,33 | 25,86 | 2,165 | 2,000 | 2,499 |
| 2,500 | 2,999 | 1.095 | 25,29 | 34.618.425,81 | 26,49 | 62 | 22,46 | 60.731,04 | 30,48 | 1.095 | 25,32 | 34.557.694,77 | 26,49 | 2,660 | 2,500 | 2,999 |
| 3,000 | 3,499 | 702 | 16,22 | 18.870.001,34 | 14,44 | 70 | 25,36 | 45.302,91 | 22,74 | 699 | 16,16 | 18.824.698,43 | 14,43 | 3,090 | 3,000 | 3,499 |
| 3,500 | 3,999 | 672 | 15,52 | 14.788.774,28 | 11,32 | 41 | 14,86 | 28.521,35 | 14,31 | 671 | 15,51 | 14.760.252,93 | 11,31 | 3,680 | 3,500 | 3,987 |
| 4,000 | 4,499 | 270 | 6,24 | 5.982.210,50 | 4,58 | 34 | 12,32 | 16.124,00 | 8,09 | 270 | 6,24 | 5.966.086,50 | 4,57 | 4,038 | 4,000 | 4,350 |
| 4,500 | 4,999 | 18 | 0,42 | 407.629,41 | 0,31 | 2 | 0,72 | 876,04 | 0,44 | 18 | 0,42 | 406.753,37 | 0,31 | 4,593 | 4,500 | 4,750 |
| 5,000 | 5,499 | 2 | 0,05 | 71.103,85 | 0,05 | 1 | 0,36 | 259,65 | 0,13 | 2 | 0,05 | 70.844,20 | 0,05 | 5,113 | 5,067 | 5,178 |
| 99,000 | 99,499 | 4 | 0,09 | 109.575,14 | 0,08 | 1 | 0,36 | 4.296,30 | 2,16 | 4 | 0,09 | 105.278,84 | 0,08 | 99,000 | 99,000 | 99,000 |
| Total : | | 4.329 | 100,00 | 130.678.545,32 | 100,00 | 276 | 100,00 | 199.250,29 | 100,00 | 4.325 | 100,00 | 130.479.295,03 | 100,00 | | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | | 2,685 | | |
| Media Simple / Average : | | | | 30.186,77 | | | | 721,92 | | | | 30.168,62 | | 2,825 | | |
| Mínimo / Minimum : | | | | 8,11 | | | | 1,62 | | | | 8,11 | | 1,125 | | |
| Máximo / Maximum : | | | | 227.395,72 | | | | 9.133,86 | | | | 227.395,72 | | 99,000 | | |