

# 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*: 31/12/2016

Divisa / *Currency*: EUR

| Intervalos de Tipos de Interés<br><i>Interest Rate Intervals</i> | Saldo Vivo de Principal<br><i>Outstanding Principal Balance</i> |               |                         |               | Principal Vencido Impagado<br><i>Overdue Principal</i> |               |                         |               | Principal Pendiente Vencimiento<br><i>Outstanding Principal</i> |               |                         |               | % Tipo de Interés<br><i>% Interest Rate</i> |       |       |
|--|---|---------------|-------------------------|---------------|--|---------------|-------------------------|---------------|---|---------------|-------------------------|---------------|---|-------|-------|
|  | Num.  | %             | Importe / <i>Amount</i> | %             | Num.   | %             | Importe / <i>Amount</i> | %             | Num.  | %             | Importe / <i>Amount</i> | %             | Med.Pond.<br><i>W. Avg.</i>                 | Min.  | Max.  |
| 0,000 0,499  | 36  | 1,27          | 1.497.554,43            | 2,41          | 0  | 0,00          | 0,00                    | 0,00          | 36  | 1,27          | 1.497.554,43            | 2,42          | 0,440                                       | 0,250 | 0,493 |
| 0,500 0,999  | 899   | 31,63         | 25.040.289,57           | 40,35         | 9  | 12,50         | 39.345,20               | 13,10         | 899   | 31,69         | 25.000.944,37           | 40,48         | 0,716                                       | 0,500 | 0,995 |
| 1,000 1,499  | 1.109   | 39,02         | 21.169.961,16           | 34,11         | 26   | 36,11         | 171.119,45              | 56,99         | 1.107   | 39,02         | 20.998.841,71           | 34,00         | 1,059                                       | 1,000 | 1,492 |
| 1,500 1,999  | 115   | 4,05          | 1.662.303,90            | 2,68          | 8  | 11,11         | 13.148,92               | 4,38          | 114   | 4,02          | 1.649.154,98            | 2,67          | 1,631                                       | 1,500 | 1,970 |
| 2,000 2,499  | 539   | 18,97         | 10.162.336,83           | 16,38         | 15   | 20,83         | 36.147,44               | 12,04         | 539   | 19,00         | 10.126.189,39           | 16,40         | 2,101                                       | 2,000 | 2,492 |
| 2,500 2,999  | 111   | 3,91          | 2.020.673,15            | 3,26          | 11   | 15,28         | 37.102,03               | 12,36         | 110   | 3,88          | 1.983.571,12            | 3,21          | 2,537                                       | 2,500 | 2,809 |
| 3,000 3,499  | 27  | 0,95          | 433.059,34              | 0,70          | 2  | 2,78          | 2.321,00                | 0,77          | 27  | 0,95          | 430.738,34              | 0,70          | 3,010                                       | 3,000 | 3,079 |
| 3,500 3,999  | 2   | 0,07          | 24.980,64               | 0,04          | 1  | 1,39          | 1.080,78                | 0,36          | 1   | 0,04          | 23.899,86               | 0,04          | 3,632                                       | 3,500 | 3,632 |
| 4,000 4,499  | 4   | 0,14          | 46.167,50               | 0,07          | 0  | 0,00          | 0,00                    | 0,00          | 4   | 0,14          | 46.167,50               | 0,07          | 4,000                                       | 4,000 | 4,000 |
| <b>Total :</b>   | <b>2.842</b>  | <b>100,00</b> | <b>62.057.326,52</b>    | <b>100,00</b> | <b>72</b>  | <b>100,00</b> | <b>300.264,82</b>       | <b>100,00</b> | <b>2.837</b>  | <b>100,00</b> | <b>61.757.061,70</b>    | <b>100,00</b> |   |       |       |
| <b>Media Ponderada / <i>Weighted Average</i> :</b>               |   |               |                         |               |  |               |                         |               |   |               |                         |               | <b>1,155</b>                                |       |       |
| <b>Media Simple / <i>Average</i> :</b>                           |   |               | <b>21.835,79</b>        |               |  |               | <b>4.170,34</b>         |               |   |               | <b>21.768,44</b>        |               | <b>1,260</b>                                |       |       |
| <b>Mínimo / <i>Minimum</i> :</b>                                 |   |               | <b>118,82</b>           |               |  |               | <b>15,59</b>            |               |   |               | <b>118,82</b>           |               | <b>0,250</b>                                |       |       |
| <b>Máximo / <i>Maximum</i> :</b>                                 |   |               | <b>181.576,35</b>       |               |  |               | <b>31.894,04</b>        |               |   |               | <b>181.576,35</b>       |               | <b>4,000</b>                                |       |       |