

VALENCIA HIPOTECARIO 1 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Intervalos de Fecha de Vencimiento Final / Distribution by Final Maturity Date Intervals

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

Fecha / Date: 31/08/2013

Divisa / Currency: EUR

| Intervalos anuales Annual Intervals | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | Tipo Interés Interest Rate | Vida residual Residual Life |
|--|--|---------------|-----------------------|---------------|---|---------------|-------------------|---------------|--|---------------|-----------------------|---------------|-------------------------------|----------------------------------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Media Pond. W. Average | M. Pond. Meses W. Avg. Months |
| 2013 | 76 | 1,88 | 72.931,09 | 0,06 | 1 | 0,60 | 974,04 | 0,51 | 76 | 1,88 | 71.957,05 | 0,06 | 1,878% | 2,308 |
| 2014 | 245 | 6,07 | 956.819,11 | 0,82 | 9 | 5,42 | 1.754,74 | 0,91 | 245 | 6,07 | 955.064,37 | 0,82 | 2,296% | 11,686 |
| 2015 | 207 | 5,13 | 1.528.270,09 | 1,31 | 5 | 3,01 | 2.690,92 | 1,40 | 207 | 5,13 | 1.525.579,17 | 1,31 | 2,395% | 21,743 |
| 2016 | 252 | 6,25 | 2.943.020,56 | 2,53 | 10 | 6,02 | 9.242,45 | 4,82 | 252 | 6,25 | 2.933.778,11 | 2,52 | 1,942% | 34,524 |
| 2017 | 356 | 8,82 | 6.074.965,00 | 5,21 | 10 | 6,02 | 10.878,41 | 5,67 | 356 | 8,82 | 6.064.086,59 | 5,21 | 1,758% | 46,632 |
| 2018 | 265 | 6,57 | 4.836.606,80 | 4,15 | 12 | 7,23 | 15.115,67 | 7,88 | 265 | 6,57 | 4.821.491,13 | 4,14 | 1,857% | 57,713 |
| 2019 | 230 | 5,70 | 4.580.701,35 | 3,93 | 5 | 3,01 | 2.924,64 | 1,52 | 230 | 5,70 | 4.577.776,71 | 3,93 | 2,437% | 70,549 |
| 2020 | 305 | 7,56 | 7.487.213,05 | 6,42 | 8 | 4,82 | 13.283,27 | 6,92 | 305 | 7,56 | 7.473.929,78 | 6,42 | 2,323% | 81,887 |
| 2021 | 375 | 9,29 | 11.257.615,79 | 9,66 | 13 | 7,83 | 9.493,40 | 4,95 | 375 | 9,29 | 11.248.122,39 | 9,67 | 2,040% | 94,212 |
| 2022 | 528 | 13,09 | 18.595.908,81 | 15,96 | 16 | 9,64 | 23.363,55 | 12,18 | 528 | 13,09 | 18.572.545,26 | 15,96 | 1,665% | 106,070 |
| 2023 | 162 | 4,01 | 5.894.513,28 | 5,06 | 9 | 5,42 | 18.825,25 | 9,81 | 162 | 4,01 | 5.875.688,03 | 5,05 | 1,749% | 116,044 |
| 2024 | 136 | 3,37 | 4.547.291,34 | 3,90 | 9 | 5,42 | 7.491,15 | 3,90 | 136 | 3,37 | 4.539.800,19 | 3,90 | 2,391% | 130,351 |
| 2025 | 132 | 3,27 | 5.408.010,62 | 4,64 | 7 | 4,22 | 2.777,78 | 1,45 | 132 | 3,27 | 5.405.232,84 | 4,65 | 2,414% | 142,255 |
| 2026 | 217 | 5,38 | 10.333.879,62 | 8,87 | 15 | 9,04 | 18.454,72 | 9,62 | 217 | 5,38 | 10.315.424,90 | 8,87 | 1,855% | 155,318 |
| 2027 | 355 | 8,80 | 19.268.023,72 | 16,53 | 25 | 15,06 | 45.878,79 | 23,91 | 355 | 8,80 | 19.222.144,93 | 16,52 | 1,608% | 166,647 |
| 2028 | 88 | 2,18 | 5.686.313,58 | 4,88 | 4 | 2,41 | 6.128,22 | 3,19 | 88 | 2,18 | 5.680.185,36 | 4,88 | 1,658% | 174,154 |
| 2029 | 8 | 0,20 | 448.614,10 | 0,38 | 1 | 0,60 | 460,81 | 0,24 | 8 | 0,20 | 448.153,29 | 0,39 | 1,911% | 191,872 |
| 2030 | 22 | 0,55 | 1.364.534,86 | 1,17 | 3 | 1,81 | 1.205,95 | 0,63 | 22 | 0,55 | 1.363.328,91 | 1,17 | 1,900% | 203,664 |
| 2031 | 15 | 0,37 | 909.086,70 | 0,78 | 1 | 0,60 | 56,60 | 0,03 | 15 | 0,37 | 909.030,10 | 0,78 | 1,717% | 215,706 |
| 2032 | 38 | 0,94 | 2.622.300,51 | 2,25 | 1 | 0,60 | 321,50 | 0,17 | 38 | 0,94 | 2.621.979,01 | 2,25 | 1,639% | 226,034 |
| 2033 | 13 | 0,32 | 1.123.830,18 | 0,96 | 1 | 0,60 | 371,09 | 0,19 | 13 | 0,32 | 1.123.459,09 | 0,97 | 1,756% | 233,846 |
| 2034 | 10 | 0,25 | 609.354,93 | 0,52 | 1 | 0,60 | 174,32 | 0,09 | 10 | 0,25 | 609.180,61 | 0,52 | 2,002% | 245,820 |
| Total : | 4.035 | 100,00 | 116.549.805,09 | 100,00 | 166 | 100,00 | 191.867,27 | 100,00 | 4.035 | 100,00 | 116.357.937,82 | 100,00 | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 1,889% | 120,951 |
| Media Simple / Average : | | | 28.884,71 | | | | 1.155,83 | | | | 28.837,16 | | 2,044% | 90,856 |
| Mínimo / Minimum : | | | 16,24 | | | | 0,01 | | | | 16,24 | | 0,825% | 02/09/2013 |
| Máximo / Maximum : | | | 219.717,61 | | | | 11.737,35 | | | | 219.717,61 | | 4,500% | 20/06/2034 |