

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: 30/06/2016

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 |
| 2015 | 2 | 0,07 | 9.749,75 | 0,01 | 2 | 2,06 | 9.749,75 | 3,12 | 0 | 0,00 | 0,00 | 0,00 | 0,000% | 0,000 |
| 2016 | 119 | 3,93 | 142.928,29 | 0,21 | 8 | 8,25 | 15.578,50 | 4,98 | 117 | 3,87 | 127.349,79 | 0,18 | 1,171% | 3,726 |
| 2017 | 307 | 10,13 | 1.503.504,13 | 2,17 | 7 | 7,22 | 25.359,68 | 8,10 | 307 | 10,15 | 1.478.144,45 | 2,14 | 1,173% | 13,248 |
| 2018 | 232 | 7,66 | 1.764.982,87 | 2,55 | 9 | 9,28 | 9.593,83 | 3,07 | 232 | 7,67 | 1.755.389,04 | 2,55 | 1,295% | 24,211 |
| 2019 | 226 | 7,46 | 2.443.991,19 | 3,53 | 5 | 5,15 | 11.156,19 | 3,56 | 226 | 7,47 | 2.432.835,00 | 3,53 | 1,620% | 36,681 |
| 2020 | 271 | 8,94 | 3.931.450,26 | 5,68 | 6 | 6,19 | 2.372,55 | 0,76 | 271 | 8,96 | 3.929.077,71 | 5,70 | 1,600% | 48,141 |
| 2021 | 335 | 11,06 | 6.635.001,04 | 9,58 | 8 | 8,25 | 17.669,62 | 5,65 | 335 | 11,07 | 6.617.331,42 | 9,60 | 1,377% | 60,353 |
| 2022 | 476 | 15,71 | 11.729.600,27 | 16,94 | 10 | 10,31 | 39.962,61 | 12,77 | 476 | 15,73 | 11.689.637,66 | 16,96 | 1,105% | 72,038 |
| 2023 | 143 | 4,72 | 3.611.819,52 | 5,22 | 5 | 5,15 | 2.851,19 | 0,91 | 143 | 4,73 | 3.608.968,33 | 5,24 | 1,232% | 82,417 |
| 2024 | 130 | 4,29 | 3.366.574,99 | 4,86 | 9 | 9,28 | 54.852,01 | 17,53 | 130 | 4,30 | 3.311.722,98 | 4,81 | 1,583% | 96,447 |
| 2025 | 125 | 4,13 | 3.914.219,84 | 5,65 | 2 | 2,06 | 6.772,26 | 2,16 | 125 | 4,13 | 3.907.447,58 | 5,67 | 1,661% | 108,393 |
| 2026 | 190 | 6,27 | 7.165.505,12 | 10,35 | 4 | 4,12 | 4.295,14 | 1,37 | 190 | 6,28 | 7.161.209,98 | 10,39 | 1,261% | 121,370 |
| 2027 | 301 | 9,93 | 13.493.805,57 | 19,49 | 15 | 15,46 | 89.683,96 | 28,66 | 301 | 9,95 | 13.404.121,61 | 19,45 | 1,052% | 132,497 |
| 2028 | 79 | 2,61 | 4.198.526,18 | 6,06 | 2 | 2,06 | 9.866,44 | 3,15 | 79 | 2,61 | 4.188.659,74 | 6,08 | 1,195% | 140,264 |
| 2029 | 8 | 0,26 | 358.000,54 | 0,52 | 1 | 1,03 | 377,93 | 0,12 | 8 | 0,26 | 357.622,61 | 0,52 | 1,214% | 157,162 |
| 2030 | 21 | 0,69 | 1.139.921,80 | 1,65 | 2 | 2,06 | 2.696,58 | 0,86 | 21 | 0,69 | 1.137.225,22 | 1,65 | 1,279% | 169,639 |
| 2031 | 14 | 0,46 | 739.995,69 | 1,07 | 1 | 1,03 | 9.861,33 | 3,15 | 14 | 0,46 | 730.134,36 | 1,06 | 1,214% | 182,063 |
| 2032 | 34 | 1,12 | 2.054.063,21 | 2,97 | 0 | 0,00 | 0,00 | 0,00 | 34 | 1,12 | 2.054.063,21 | 2,98 | 1,022% | 191,629 |
| 2033 | 10 | 0,33 | 606.507,11 | 0,88 | 1 | 1,03 | 264,02 | 0,08 | 10 | 0,33 | 606.243,09 | 0,88 | 1,287% | 200,898 |
| 2034 | 7 | 0,23 | 416.077,81 | 0,60 | 0 | 0,00 | 0,00 | 0,00 | 7 | 0,23 | 416.077,81 | 0,60 | 1,421% | 211,484 |
| Total : | 3.030 | 100,00 | 69.226.225,18 | 100,00 | 97 | 100,00 | 312.963,59 | 100,00 | 3.026 | 100,00 | 68.913.261,59 | 100,00 | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 1,262% | 99,269 |
| Media Simple / Average : | | | 22.846,94 | | | | 3.226,43 | | | | 22.773,72 | | 1,358% | 70,845 |
| Mínimo / Minimum : | | | 40,31 | | | | 5,55 | | | | 40,31 | | 0,000% | 03/07/2016 |
| Máximo / Maximum : | | | 187.551,23 | | | | 28.645,91 | | | | 187.551,23 | | 4,000% | 26/02/2034 |