

VALENCIA HIPOTECARIO 1 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Intervalos de Fecha de Formalización / Distribution by Arrangement Date Intervals

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

Fecha / Date: 31/03/2013

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 | Antigüedad Age |
|--|--|---------------|-----------------------|---------------|---|---------------|-------------------|---------------|--|---------------|-----------------------|---------------|-------------------------------|----------------------------------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Media Pond. W. Average | M. Pond. Meses W. Avg. Months |
| 1994 | 3 | 0,07 | 15.778,57 | 0,01 | 0 | 0,00 | 0,00 | 0,00 | 3 | 0,07 | 15.778,57 | 0,01 | 2,314% | 221,732 |
| 1995 | 9 | 0,21 | 88.375,08 | 0,07 | 0 | 0,00 | 0,00 | 0,00 | 9 | 0,21 | 88.375,08 | 0,07 | 2,451% | 210,848 |
| 1996 | 39 | 0,93 | 639.994,86 | 0,52 | 6 | 2,26 | 2.927,15 | 1,28 | 39 | 0,93 | 637.067,71 | 0,52 | 2,400% | 199,548 |
| 1997 | 139 | 3,31 | 2.593.174,30 | 2,09 | 8 | 3,02 | 5.830,11 | 2,55 | 138 | 3,29 | 2.587.344,19 | 2,09 | 2,175% | 187,550 |
| 1998 | 487 | 11,58 | 7.382.525,29 | 5,96 | 39 | 14,72 | 35.163,64 | 15,36 | 487 | 11,60 | 7.347.361,65 | 5,94 | 2,180% | 176,672 |
| 1999 | 586 | 13,94 | 11.355.754,01 | 9,16 | 29 | 10,94 | 17.840,03 | 7,79 | 586 | 13,95 | 11.337.913,98 | 9,17 | 2,666% | 164,108 |
| 2000 | 596 | 14,18 | 14.468.392,97 | 11,68 | 34 | 12,83 | 28.422,83 | 12,41 | 594 | 14,14 | 14.439.970,14 | 11,67 | 2,678% | 152,872 |
| 2001 | 877 | 20,86 | 28.113.654,29 | 22,69 | 57 | 21,51 | 48.251,64 | 21,07 | 877 | 20,88 | 28.065.402,65 | 22,69 | 2,215% | 140,236 |
| 2002 | 1.283 | 30,52 | 50.046.528,04 | 40,39 | 75 | 28,30 | 70.527,36 | 30,80 | 1.282 | 30,52 | 49.976.000,68 | 40,40 | 1,948% | 128,853 |
| 2003 | 185 | 4,40 | 9.217.181,06 | 7,44 | 17 | 6,42 | 20.011,29 | 8,74 | 185 | 4,40 | 9.197.169,77 | 7,44 | 1,702% | 121,774 |
| Total : | 4.204 | 100,00 | 123.921.358,47 | 100,00 | 265 | 100,00 | 228.974,05 | 100,00 | 4.200 | 100,00 | 123.692.384,42 | 100,00 | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 2,162% | 141,448 |
| Media Simple / Average : | | | 29.477,01 | | | | 864,05 | | | | 29.450,57 | | 2,322% | 147,295 |
| Mínimo / Minimum : | | | 55,84 | | | | 0,86 | | | | 55,84 | | 1,000% | 05/07/1994 |
| Máximo / Maximum : | | | 224.034,28 | | | | 10.003,39 | | | | 224.034,28 | | 5,178% | 11/03/2003 |