

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: 31/01/2014

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 | 0,08 | 7.245,34 | 0,01 | 0 | 0,00 | 0,00 | 0,00 | 3 | 0,08 | 7.245,34 | 0,01 | 2,076% | 231,430 |
| 1995 | 8 | 0,21 | 56.728,14 | 0,05 | 0 | 0,00 | 0,00 | 0,00 | 8 | 0,21 | 56.728,14 | 0,05 | 1,718% | 221,068 |
| 1996 | 39 | 1,00 | 538.275,12 | 0,49 | 3 | 2,27 | 6.273,59 | 3,02 | 39 | 1,00 | 532.001,53 | 0,49 | 1,782% | 209,633 |
| 1997 | 129 | 3,31 | 2.172.481,66 | 1,99 | 2 | 1,52 | 3.873,80 | 1,86 | 129 | 3,31 | 2.168.607,86 | 1,99 | 1,810% | 197,514 |
| 1998 | 324 | 8,32 | 6.054.630,77 | 5,56 | 14 | 10,61 | 16.440,40 | 7,91 | 324 | 8,32 | 6.038.190,37 | 5,55 | 1,751% | 186,760 |
| 1999 | 550 | 14,13 | 9.500.396,28 | 8,72 | 13 | 9,85 | 11.397,52 | 5,48 | 550 | 14,13 | 9.488.998,76 | 8,73 | 2,449% | 174,120 |
| 2000 | 573 | 14,72 | 12.481.397,99 | 11,46 | 21 | 15,91 | 20.226,80 | 9,73 | 573 | 14,72 | 12.461.171,19 | 11,46 | 2,431% | 162,908 |
| 2001 | 837 | 21,51 | 24.795.755,21 | 22,77 | 34 | 25,76 | 40.796,10 | 19,63 | 837 | 21,51 | 24.754.959,11 | 22,77 | 1,915% | 150,265 |
| 2002 | 1.250 | 32,12 | 44.928.998,56 | 41,25 | 36 | 27,27 | 89.471,33 | 43,06 | 1.250 | 32,12 | 44.839.527,23 | 41,25 | 1,555% | 138,932 |
| 2003 | 179 | 4,60 | 8.383.210,22 | 7,70 | 9 | 6,82 | 19.315,14 | 9,30 | 179 | 4,60 | 8.363.895,08 | 7,69 | 1,676% | 131,831 |
| Total : | 3.892 | 100,00 | 108.919.119,29 | 100,00 | 132 | 100,00 | 207.794,68 | 100,00 | 3.892 | 100,00 | 108.711.324,61 | 100,00 | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 1,842% | 151,006 |
| Media Simple / Average : | | | 27.985,39 | | | | 1.574,20 | | | | 27.932,00 | | 2,003% | 156,081 |
| Mínimo / Minimum : | | | 176,90 | | | | 10,30 | | | | 176,90 | | 0,825% | 05/07/1994 |
| Máximo / Maximum : | | | 215.042,06 | | | | 13.779,28 | | | | 215.042,06 | | 4,500% | 11/03/2003 |