

VALENCIA HIPOTECARIO 1 Fondo de Titulización de Activos

Cartera de Activos Titulizados / *Portfolio of Securitised Assets*

Distribución por Intervalos de Relación Principal actual / Valor de Tasación (%CLTV) / *Distribution by current Loan-to-Value Ratio (% CLTV) Intervals*

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

Fecha / *Date*: 31/10/2014

Divisa / *Currency*: EUR

| Intervalos de %CLTV %CLTV Intervals | Saldo Vivo de Principal <i>Outstanding Principal Balance</i> | | | | Principal Vencido Impagado <i>Overdue Principal</i> | | | | Principal Pendiente Vencimiento <i>Outstanding Principal</i> | | | | %CLTV Media Ponderada <i>Weighted Average % CLTV</i> | |
|---|---|---------------|----------------------|---------------|--|---------------|-------------------|---------------|---|---------------|----------------------|---------------|---|---------------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | SVP / OPB | PPV / OP |
| 0,01 5,00 | 300 | 8,27 | 879.168,99 | 0,91 | 8 | 6,02 | 4.985,39 | 1,73 | 299 | 8,25 | 874.183,60 | 0,91 | 3,406 | 3,397 |
| 5,01 10,00 | 373 | 10,28 | 3.436.953,95 | 3,55 | 15 | 11,28 | 13.089,05 | 4,53 | 373 | 10,29 | 3.423.864,90 | 3,55 | 7,918 | 7,879 |
| 10,01 15,00 | 346 | 9,54 | 4.832.027,01 | 5,00 | 3 | 2,26 | 14.023,21 | 4,85 | 346 | 9,54 | 4.818.003,80 | 5,00 | 12,821 | 12,742 |
| 15,01 20,00 | 436 | 12,02 | 7.923.269,38 | 8,19 | 11 | 8,27 | 18.577,24 | 6,43 | 436 | 12,02 | 7.904.692,14 | 8,20 | 17,637 | 17,578 |
| 20,01 25,00 | 395 | 10,89 | 9.611.676,03 | 9,94 | 12 | 9,02 | 17.917,64 | 6,20 | 395 | 10,89 | 9.593.758,39 | 9,95 | 22,972 | 22,894 |
| 25,01 30,00 | 447 | 12,32 | 12.900.805,17 | 13,34 | 16 | 12,03 | 33.346,66 | 11,54 | 447 | 12,33 | 12.867.458,51 | 13,35 | 27,742 | 27,649 |
| 30,01 35,00 | 433 | 11,94 | 14.960.691,81 | 15,47 | 14 | 10,53 | 16.704,70 | 5,78 | 433 | 11,94 | 14.943.987,11 | 15,50 | 32,535 | 32,496 |
| 35,01 40,00 | 359 | 9,90 | 14.147.659,39 | 14,63 | 16 | 12,03 | 29.126,32 | 10,08 | 359 | 9,90 | 14.118.533,07 | 14,65 | 37,289 | 37,194 |
| 40,01 45,00 | 241 | 6,64 | 11.225.859,30 | 11,61 | 17 | 12,78 | 46.254,64 | 16,01 | 241 | 6,65 | 11.179.604,66 | 11,60 | 42,841 | 42,640 |
| 45,01 50,00 | 241 | 6,64 | 12.987.864,84 | 13,43 | 19 | 14,29 | 93.876,02 | 32,49 | 241 | 6,65 | 12.893.988,82 | 13,37 | 47,820 | 47,414 |
| 50,01 55,00 | 44 | 1,21 | 3.035.605,73 | 3,14 | 2 | 1,50 | 1.072,35 | 0,37 | 44 | 1,21 | 3.034.533,38 | 3,15 | 51,929 | 51,911 |
| 55,01 60,00 | 12 | 0,33 | 751.936,21 | 0,78 | 0 | 0,00 | 0,00 | 0,00 | 12 | 0,33 | 751.936,21 | 0,78 | 56,106 | 56,106 |
| Total : | 3.627 | 100,00 | 96.693.517,81 | 100,00 | 133 | 100,00 | 288.973,22 | 100,00 | 3.626 | 100,00 | 96.404.544,59 | 100,00 | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 32,336 | 32,200 |
| Media Simple / Average : | | | 26.659,37 | | | | 2.172,73 | | | | 26.587,02 | | 24,610 | 24,521 |
| Mínimo / Minimum : | | | 158,17 | | | | 5,27 | | | | 158,17 | | 0,155 | 0,155 |
| Máximo / Maximum : | | | 206.637,27 | | | | 19.299,92 | | | | 206.637,27 | | 61,330 | 57,093 |