

# VALENCIA HIPOTECARIO 1 Fondo de Titulización de Activos

## Cartera de Activos Titulizados / Portfolio of Securitised Assets

### Distribución por Índices de Referencia / Distribution by Reference Indexes

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

**Fecha / Date:** 30/04/2006

**Divisa / Currency:** EUR

| Índices de Referencia<br>Reference Indexes                                       | Saldo Vivo de Principal<br>Outstanding Principal Balance |               |                       |               | Principal Vencido Impagado<br>Overdue Principal |               |                   |               | Principal Pendiente Vencimiento<br>Outstanding Principal |               |                       |               | Tipo Int.<br>Int. Rate | Margen s/Índice<br>Margin o/Index |       |       |
|----------------------------------------------------------------------------------|----------------------------------------------------------|---------------|-----------------------|---------------|-------------------------------------------------|---------------|-------------------|---------------|----------------------------------------------------------|---------------|-----------------------|---------------|------------------------|-----------------------------------|-------|-------|
|                                                                                  | Num.                                                     | %             | Importe / Amount      | %             | Num.                                            | %             | Importe / Amount  | %             | Num.                                                     | %             | Importe / Amount      | %             | Med.Pond.<br>W. Avg.   | M.Pond.<br>W. Avg.                | Min.  | Max.  |
| <b>Interés Variable<br/>Floating Interest</b>                                    | <b>7.085</b>                                             | <b>100,00</b> | <b>345.033.251,93</b> | <b>100,00</b> | <b>374</b>                                      | <b>100,00</b> | <b>143.277,48</b> | <b>100,00</b> | <b>7.085</b>                                             | <b>100,00</b> | <b>344.889.974,45</b> | <b>100,00</b> | <b>3,443%</b>          |                                   |       |       |
| EURIBOR/MIBOR a 3 meses<br>3-month EURIBOR/MIBOR                                 | 1                                                        | 0,01          | 21.126,92             | 0,01          | 0                                               | 0,00          | 0,00              | 0,00          | 1                                                        | 0,01          | 21.126,92             | 0,01          | 4,250%                 | 1,500                             | 1,500 | 1,500 |
| EURIBOR/MIBOR a 1 año<br>1-year EURIBOR/MIBOR                                    | 1.483                                                    | 20,93         | 76.576.391,15         | 22,19         | 80                                              | 21,39         | 34.538,74         | 24,11         | 1.483                                                    | 20,93         | 76.541.852,41         | 22,19         | 3,512%                 | 0,882                             | 0,250 | 2,750 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br>1-year EURIBOR/MIBOR (Mortgage Market) | 4.252                                                    | 60,01         | 216.866.148,50        | 62,85         | 219                                             | 58,56         | 84.393,19         | 58,90         | 4.252                                                    | 60,01         | 216.781.755,31        | 62,86         | 3,392%                 | 0,877                             | 0,250 | 2,500 |
| M. Hipotecario Bancos<br>Mortgage Market: Banks                                  | 121                                                      | 1,71          | 4.486.316,90          | 1,30          | 6                                               | 1,60          | 1.229,43          | 0,86          | 121                                                      | 1,71          | 4.485.087,47          | 1,30          | 3,557%                 | 0,389                             | 0,000 | 1,250 |
| M. Hipotecario Conjunto de Entidades<br>Mortgage Market: All Institutions        | 1.228                                                    | 17,33         | 47.083.268,46         | 13,65         | 69                                              | 18,45         | 23.116,12         | 16,13         | 1.228                                                    | 17,33         | 47.060.152,34         | 13,64         | 3,556%                 | 0,118                             | 0,000 | 1,250 |
| <b>Total :</b>                                                                   | <b>7.085</b>                                             | <b>100,00</b> | <b>345.033.251,93</b> | <b>100,00</b> | <b>374</b>                                      | <b>100,00</b> | <b>143.277,48</b> | <b>100,00</b> | <b>7.085</b>                                             | <b>100,00</b> | <b>344.889.974,45</b> | <b>100,00</b> |                        |                                   |       |       |
| <b>Media Ponderada / Weighted Average :</b>                                      |                                                          |               |                       |               |                                                 |               |                   |               |                                                          |               |                       |               | <b>3,443%</b>          |                                   |       |       |
| <b>Media Simple / Average :</b>                                                  |                                                          |               | <b>48.699,12</b>      |               |                                                 |               | <b>383,09</b>     |               |                                                          |               | <b>48.678,90</b>      |               | <b>3,502%</b>          |                                   |       |       |
| <b>Mínimo / Minimum :</b>                                                        |                                                          |               | <b>300,10</b>         |               |                                                 |               | <b>0,53</b>       |               |                                                          |               | <b>298,00</b>         |               | <b>2,320%</b>          |                                   |       |       |
| <b>Máximo / Maximum :</b>                                                        |                                                          |               | <b>279.340,26</b>     |               |                                                 |               | <b>5.570,43</b>   |               |                                                          |               | <b>279.340,26</b>     |               | <b>6,000%</b>          |                                   |       |       |

Medias ponderadas por el principal pendiente de vencimiento / Averages weighted by the outstanding principal.

Tipo Int.: Tipo de interés nominal anual / Int. Rate: Annual nominal interest rate.