

# 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: 31/01/2013

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.  |
| Interés Variable<br>Floating Interest                                            | 4.259                                                    | 100,00        | 126.951.014,09        | 100,00        | 249                                             | 100,00        | 202.750,87        | 100,00        | 4.255                                                    | 100,00        | 126.748.263,22        | 100,00        | 2,367%                 |                                   |        |       |
| EURIBOR/MIBOR a 3 meses<br>3-month EURIBOR/MIBOR                                 | 5                                                        | 0,12          | 81.697,57             | 0,06          | 0                                               | 0,00          | 0,00              | 0,00          | 5                                                        | 0,12          | 81.697,57             | 0,06          | 1,208%                 | 1,004                             | 1,000  | 1,500 |
| EURIBOR/MIBOR a 1 año<br>1-year EURIBOR/MIBOR                                    | 880                                                      | 20,66         | 27.848.775,85         | 21,94         | 40                                              | 16,06         | 36.004,18         | 17,76         | 879                                                      | 20,66         | 27.812.771,67         | 21,94         | 2,001%                 | 0,847                             | 0,250  | 2,000 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br>1-year EURIBOR/MIBOR (Mortgage Market) | 2.535                                                    | 59,52         | 80.500.117,58         | 63,41         | 156                                             | 62,65         | 129.038,84        | 63,64         | 2.533                                                    | 59,53         | 80.371.078,74         | 63,41         | 2,186%                 | 0,867                             | 0,250  | 3,500 |
| M. Hipotecario Bancos<br>Mortgage Market: Banks                                  | 80                                                       | 1,88          | 1.855.863,58          | 1,46          | 5                                               | 2,01          | 1.959,14          | 0,97          | 80                                                       | 1,88          | 1.853.904,44          | 1,46          | 3,661%                 | 0,336                             | 0,000  | 1,000 |
| M. Hipotecario Conjunto de Entidades<br>Mortgage Market: All Institutions        | 759                                                      | 17,82         | 16.664.559,51         | 13,13         | 48                                              | 19,28         | 35.748,71         | 17,63         | 758                                                      | 17,81         | 16.628.810,80         | 13,12         | 3,712%                 | 0,127                             | -0,500 | 1,000 |
| <b>Total :</b>                                                                   | <b>4.259</b>                                             | <b>100,00</b> | <b>126.951.014,09</b> | <b>100,00</b> | <b>249</b>                                      | <b>100,00</b> | <b>202.750,87</b> | <b>100,00</b> | <b>4.255</b>                                             | <b>100,00</b> | <b>126.748.263,22</b> | <b>100,00</b> |                        |                                   |        |       |
| <b>Media Ponderada / Weighted Average :</b>                                      |                                                          |               |                       |               |                                                 |               |                   |               |                                                          |               |                       |               | <b>2,367%</b>          |                                   |        |       |
| <b>Media Simple / Average :</b>                                                  |                                                          |               | <b>29.807,70</b>      |               |                                                 |               | <b>814,26</b>     |               |                                                          |               | <b>29.788,08</b>      |               | <b>2,512%</b>          |                                   |        |       |
| <b>Mínimo / Minimum :</b>                                                        |                                                          |               | <b>203,91</b>         |               |                                                 |               | <b>0,36</b>       |               |                                                          |               | <b>203,91</b>         |               | <b>1,038%</b>          |                                   |        |       |
| <b>Máximo / Maximum :</b>                                                        |                                                          |               | <b>225.717,80</b>     |               |                                                 |               | <b>9.567,72</b>   |               |                                                          |               | <b>225.717,80</b>     |               | <b>5,178%</b>          |                                   |        |       |