

# VALENCIA HIPOTECARIO 1 Fondo de Titulización de Activos

Cartera de Activos Titulizados / *Portfolio of Securitised Assets*

Distribución por Intervalos de Tipos de Interés Nominal Anual / *Distribution by Nominal Annual Interest Rate Intervals*

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

Fecha / *Date*: 31/12/2005

Divisa / *Currency*: EUR

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| Intervalos de Tipos de Interés<br><i>Interest Rate Intervals</i> |       | Saldo Vivo de Principal<br><i>Outstanding Principal Balance</i> |        |                         |  | Principal Vencido Impagado<br><i>Overdue Principal</i> |        |                         |  | Principal Pendiente Vencimiento<br><i>Outstanding Principal</i> |        |                         |  | % Tipo de Interés<br><i>% Interest Rate</i> |       |       |
|------------------------------------------------------------------|-------|-----------------------------------------------------------------|--------|-------------------------|--|--------------------------------------------------------|--------|-------------------------|--|-----------------------------------------------------------------|--------|-------------------------|--|---------------------------------------------|-------|-------|
|                                                                  |       | Num.                                                            | %      | Importe / <i>Amount</i> |  | Num.                                                   | %      | Importe / <i>Amount</i> |  | Num.                                                            | %      | Importe / <i>Amount</i> |  | Med.Pond.<br><i>W. Avg.</i>                 | Min.  | Max.  |
| 2,000                                                            | 2,499 | 1                                                               | 0,01   | 16.443,38               |  | 0                                                      | 0,00   | 0,00                    |  | 1                                                               | 0,01   | 16.443,38               |  | 2,320                                       | 2,320 | 2,320 |
| 2,500                                                            | 2,999 | 477                                                             | 6,52   | 37.201.611,27           |  | 10                                                     | 3,72   | 6.197,79                |  | 477                                                             | 6,52   | 37.195.413,48           |  | 2,840                                       | 2,580 | 2,993 |
| 3,000                                                            | 3,499 | 3.441                                                           | 47,07  | 191.053.524,88          |  | 85                                                     | 31,60  | 35.575,67               |  | 3.441                                                           | 47,07  | 191.017.949,21          |  | 3,182                                       | 3,000 | 3,496 |
| 3,500                                                            | 3,999 | 3.075                                                           | 42,06  | 124.760.824,35          |  | 156                                                    | 57,99  | 45.600,23               |  | 3.075                                                           | 42,06  | 124.715.224,12          |  | 3,574                                       | 3,500 | 3,994 |
| 4,000                                                            | 4,499 | 284                                                             | 3,88   | 9.265.180,42            |  | 17                                                     | 6,32   | 9.017,35                |  | 284                                                             | 3,88   | 9.256.163,07            |  | 4,049                                       | 4,000 | 4,480 |
| 4,500                                                            | 4,999 | 26                                                              | 0,36   | 770.435,93              |  | 1                                                      | 0,37   | 89,30                   |  | 26                                                              | 0,36   | 770.346,63              |  | 4,582                                       | 4,500 | 4,750 |
| 5,000                                                            | 5,499 | 6                                                               | 0,08   | 123.857,21              |  | 0                                                      | 0,00   | 0,00                    |  | 6                                                               | 0,08   | 123.857,21              |  | 5,000                                       | 5,000 | 5,000 |
| 6,000                                                            | 6,499 | 1                                                               | 0,01   | 64.393,64               |  | 0                                                      | 0,00   | 0,00                    |  | 1                                                               | 0,01   | 64.393,64               |  | 6,000                                       | 6,000 | 6,000 |
| Total :                                                          |       | 7.311                                                           | 100,00 | 363.256.271,08          |  | 269                                                    | 100,00 | 96.480,34               |  | 7.311                                                           | 100,00 | 363.159.790,74          |  |                                             |       |       |
| Media Ponderada / <i>Weighted Average</i> :                      |       |                                                                 |        |                         |  |                                                        |        |                         |  |                                                                 |        |                         |  | 3,308                                       |       |       |
| Media Simple / <i>Average</i> :                                  |       |                                                                 |        | 49.686,26               |  | 358,66                                                 |        |                         |  | 49.673,07                                                       |        |                         |  | 3,376                                       |       |       |
| Mínimo / <i>Minimum</i> :                                        |       |                                                                 |        | 32,91                   |  | 7,14                                                   |        |                         |  | 32,91                                                           |        |                         |  | 2,320                                       |       |       |
| Máximo / <i>Maximum</i> :                                        |       |                                                                 |        | 281.794,93              |  | 3.472,55                                               |        |                         |  | 281.794,93                                                      |        |                         |  | 6,000                                       |       |       |

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