

# 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: 31/03/2018

Divisa / Currency: EUR

| 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 / Amount | %      | Num.                                                   | %      | Importe / Amount | %      | Num.                                                            | %      | Importe / Amount | %      | Med.Pond.<br>W. Avg.                        | Min.  | Max.  |  |  |
| 0,000                                                            | 0,499 | 125                                                             | 5,32   | 4.817.515,02     | 10,25  | 1                                                      | 1,43   | 804,33           | 0,33   | 125                                                             | 5,34   | 4.816.710,69     | 10,30  | 0,387                                       | 0,250 | 0,496 |  |  |
| 0,500                                                            | 0,999 | 933                                                             | 39,69  | 22.662.297,88    | 48,22  | 14                                                     | 20,00  | 34.955,29        | 14,22  | 931                                                             | 39,77  | 22.627.342,59    | 48,40  | 0,674                                       | 0,500 | 0,899 |  |  |
| 1,000                                                            | 1,499 | 756                                                             | 32,16  | 12.136.820,20    | 25,83  | 25                                                     | 35,71  | 127.508,13       | 51,88  | 751                                                             | 32,08  | 12.009.312,07    | 25,69  | 1,047                                       | 1,000 | 1,426 |  |  |
| 1,500                                                            | 1,999 | 88                                                              | 3,74   | 1.397.483,42     | 2,97   | 3                                                      | 4,29   | 1.434,41         | 0,58   | 87                                                              | 3,72   | 1.396.049,01     | 2,99   | 1,734                                       | 1,500 | 1,953 |  |  |
| 2,000                                                            | 2,499 | 411                                                             | 17,48  | 5.333.282,53     | 11,35  | 20                                                     | 28,57  | 54.670,47        | 22,24  | 411                                                             | 17,56  | 5.278.612,06     | 11,29  | 2,104                                       | 2,000 | 2,406 |  |  |
| 2,500                                                            | 2,999 | 35                                                              | 1,49   | 617.976,72       | 1,31   | 6                                                      | 8,57   | 25.333,85        | 10,31  | 34                                                              | 1,45   | 592.642,87       | 1,27   | 2,549                                       | 2,500 | 2,890 |  |  |
| 3,000                                                            | 3,499 | 2                                                               | 0,09   | 28.209,03        | 0,06   | 0                                                      | 0,00   | 0,00             | 0,00   | 2                                                               | 0,09   | 28.209,03        | 0,06   | 3,328                                       | 3,000 | 3,410 |  |  |
| 3,500                                                            | 3,999 | 1                                                               | 0,04   | 1.080,78         | 0,00   | 1                                                      | 1,43   | 1.080,78         | 0,44   | 0                                                               | 0,00   | 0,00             | 0,00   | 0,000                                       | 3,500 | 3,500 |  |  |
| Total :                                                          |       | 2.351                                                           | 100,00 | 46.994.665,58    | 100,00 | 70                                                     | 100,00 | 245.787,26       | 100,00 | 2.341                                                           | 100,00 | 46.748.878,32    | 100,00 |                                             |       |       |  |  |
| Media Ponderada / <i>Weighted Average</i> :                      |       |                                                                 |        |                  |        |                                                        |        |                  |        |                                                                 |        |                  |        |                                             |       | 0,959 |  |  |
| Media Simple / <i>Average</i> :                                  |       |                                                                 |        | 19.989,22        |        |                                                        |        | 3.511,25         |        |                                                                 |        | 19.969,62        |        |                                             |       | 1,107 |  |  |
| Mínimo / <i>Minimum</i> :                                        |       |                                                                 |        | 159,58           |        |                                                        |        | 0,08             |        |                                                                 |        | 216,10           |        |                                             |       | 0,250 |  |  |
| Máximo / <i>Maximum</i> :                                        |       |                                                                 |        | 166.526,16       |        |                                                        |        | 41.178,70        |        |                                                                 |        | 166.526,16       |        |                                             |       | 3,500 |  |  |