

## VALENCIA HIPOTECARIO 1 Fondo de Titulización de Activos

### Cartera de Activos Titulizados / Portfolio of Securitised Assets

#### Distribución por Intervalos de Fecha de Formalización / Distribution by Arrangement Date Intervals

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

Fecha / Date: 31/10/2018

Divisa / Currency: EUR

| Intervalos anuales<br>Annual Intervals | Saldo Vivo de Principal<br>Outstanding Principal Balance |        |                  |        | Principal Vencido Impagado<br>Overdue Principal |        |                  |        | Principal Pendiente Vencimiento<br>Outstanding Principal |        |                  |        | Tipo Interés<br>Interest Rate | Antigüedad<br>Age                |
|----------------------------------------|----------------------------------------------------------|--------|------------------|--------|-------------------------------------------------|--------|------------------|--------|----------------------------------------------------------|--------|------------------|--------|-------------------------------|----------------------------------|
|                                        | Num.                                                     | %      | Importe / Amount | %      | Num.                                            | %      | Importe / Amount | %      | Num.                                                     | %      | Importe / Amount | %      | Media Pond.<br>W. Average     | M. Pond. Meses<br>W. Avg. Months |
| 1996                                   | 8                                                        | 0,37   | 100.180,86       | 0,24   | 0                                               | 0,00   | 0,00             | 0,00   | 8                                                        | 0,37   | 100.180,86       | 0,25   | 1,038%                        | 267,352                          |
| 1997                                   | 25                                                       | 1,14   | 371.781,51       | 0,91   | 0                                               | 0,00   | 0,00             | 0,00   | 25                                                       | 1,14   | 371.781,51       | 0,91   | 0,823%                        | 253,822                          |
| 1998                                   | 121                                                      | 5,53   | 1.168.426,76     | 2,85   | 4                                               | 7,41   | 1.372,09         | 0,68   | 121                                                      | 5,54   | 1.167.054,67     | 2,86   | 0,878%                        | 243,259                          |
| 1999                                   | 303                                                      | 13,84  | 2.949.271,26     | 7,19   | 14                                              | 25,93  | 68.777,51        | 33,93  | 303                                                      | 13,87  | 2.880.493,75     | 7,06   | 1,303%                        | 230,958                          |
| 2000                                   | 334                                                      | 15,26  | 4.136.867,93     | 10,08  | 9                                               | 16,67  | 4.411,34         | 2,18   | 332                                                      | 15,20  | 4.132.456,59     | 10,12  | 1,293%                        | 219,586                          |
| 2001                                   | 506                                                      | 23,12  | 9.481.008,60     | 23,11  | 15                                              | 27,78  | 30.606,43        | 15,10  | 505                                                      | 23,12  | 9.450.402,17     | 23,15  | 0,941%                        | 206,921                          |
| 2002                                   | 773                                                      | 35,31  | 18.928.668,01    | 46,14  | 10                                              | 18,52  | 73.030,26        | 36,03  | 771                                                      | 35,30  | 18.855.637,75    | 46,19  | 0,647%                        | 195,905                          |
| 2003                                   | 119                                                      | 5,44   | 3.891.106,86     | 9,48   | 2                                               | 3,70   | 24.501,94        | 12,09  | 119                                                      | 5,45   | 3.866.604,92     | 9,47   | 0,676%                        | 188,807                          |
| Total :                                | 2.189                                                    | 100,00 | 41.027.311,79    | 100,00 | 54                                              | 100,00 | 202.699,57       | 100,00 | 2.184                                                    | 100,00 | 40.824.612,22    | 100,00 |                               |                                  |
| Media Ponderada / Weighted Average :   |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 0,839%                        | 204,709                          |
| Media Simple / Average :               |                                                          |        | 18.742,49        |        |                                                 |        | 3.753,70         |        |                                                          |        | 18.692,59        |        | 0,989%                        | 209,802                          |
| Mínimo / Minimum :                     |                                                          |        | 85,77            |        |                                                 |        | 85,77            |        |                                                          |        | 185,65           |        | 0,061%                        | 12/02/1996                       |
| Máximo / Maximum :                     |                                                          |        | 159.425,42       |        |                                                 |        | 45.975,83        |        |                                                          |        | 159.425,42       |        | 3,500%                        | 11/03/2003                       |