

## VALENCIA HIPOTECARIO 1 Fondo de Titulización de Activos

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

#### Distribución por Intervalos de Relación Principal actual / Valor de Tasación (%CLTV) / Distribution by current Loan-to-Value Ratio (% CLTV) Intervals

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

Fecha / Date: 31/12/2017

Divisa / Currency : EUR

| Intervalos de %CLTV<br>%CLTV Intervals |       | Saldo Vivo de Principal<br>Outstanding Principal Balance |        |                  |        | Principal Vencido Impagado<br>Overdue Principal |        |                  |        | Principal Pendiente Vencimiento<br>Outstanding Principal |        |                  |        | %CLTV Media Ponderada<br>Weighted Average % CLTV |          |
|----------------------------------------|-------|----------------------------------------------------------|--------|------------------|--------|-------------------------------------------------|--------|------------------|--------|----------------------------------------------------------|--------|------------------|--------|--------------------------------------------------|----------|
|                                        |       | Num.                                                     | %      | Importe / Amount | %      | Num.                                            | %      | Importe / Amount | %      | Num.                                                     | %      | Importe / Amount | %      | SVP / OPB                                        | PPV / OP |
| 0,01                                   | 5,00  | 304                                                      | 12,51  | 894.533,71       | 1,80   | 13                                              | 20,31  | 38.334,52        | 15,10  | 297                                                      | 12,25  | 856.199,19       | 1,74   | 3,985                                            | 3,412    |
| 5,01                                   | 10,00 | 335                                                      | 13,78  | 2.686.099,19     | 5,42   | 6                                               | 9,38   | 15.529,48        | 6,12   | 335                                                      | 13,82  | 2.670.569,71     | 5,41   | 8,000                                            | 7,895    |
| 10,01                                  | 15,00 | 426                                                      | 17,52  | 5.710.596,95     | 11,51  | 8                                               | 12,50  | 33.455,01        | 13,18  | 426                                                      | 17,57  | 5.677.141,94     | 11,51  | 12,874                                           | 12,709   |
| 15,01                                  | 20,00 | 398                                                      | 16,37  | 7.985.885,35     | 16,10  | 7                                               | 10,94  | 26.744,81        | 10,54  | 398                                                      | 16,42  | 7.959.140,54     | 16,13  | 17,700                                           | 17,592   |
| 20,01                                  | 25,00 | 334                                                      | 13,74  | 8.278.789,16     | 16,69  | 8                                               | 12,50  | 25.523,30        | 10,05  | 334                                                      | 13,78  | 8.253.265,86     | 16,73  | 22,456                                           | 22,337   |
| 25,01                                  | 30,00 | 215                                                      | 8,84   | 6.738.765,42     | 13,59  | 6                                               | 9,38   | 24.330,02        | 9,58   | 215                                                      | 8,87   | 6.714.435,40     | 13,61  | 27,525                                           | 27,409   |
| 30,01                                  | 35,00 | 219                                                      | 9,01   | 8.045.041,39     | 16,22  | 9                                               | 14,06  | 25.486,33        | 10,04  | 219                                                      | 9,03   | 8.019.555,06     | 16,25  | 32,755                                           | 32,620   |
| 35,01                                  | 40,00 | 163                                                      | 6,71   | 7.068.037,18     | 14,25  | 6                                               | 9,38   | 64.075,19        | 25,24  | 163                                                      | 6,72   | 7.003.961,99     | 14,19  | 37,637                                           | 37,155   |
| 40,01                                  | 45,00 | 19                                                       | 0,78   | 1.223.911,16     | 2,47   | 1                                               | 1,56   | 368,56           | 0,15   | 19                                                       | 0,78   | 1.223.542,60     | 2,48   | 42,215                                           | 42,203   |
| 45,01                                  | 50,00 | 18                                                       | 0,74   | 966.354,03       | 1,95   | 0                                               | 0,00   | 0,00             | 0,00   | 18                                                       | 0,74   | 966.354,03       | 1,96   | 46,369                                           | 46,369   |
| Total :                                |       | 2.431                                                    | 100,00 | 49.598.013,54    | 100,00 | 64                                              | 100,00 | 253.847,22       | 100,00 | 2.424                                                    | 100,00 | 49.344.166,32    | 100,00 |                                                  |          |
| Media Ponderada / Weighted Average :   |       |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 24,947                                           | 24,782   |
| Media Simple / Average :               |       |                                                          |        | 20.402,31        |        |                                                 |        | 3.966,36         |        |                                                          |        | 20.356,50        |        | 18,107                                           | 17,986   |
| Mínimo / Minimum :                     |       |                                                          |        | 68,73            |        |                                                 |        | 19,97            |        |                                                          |        | 68,73            |        | 0,083                                            | 0,083    |
| Máximo / Maximum :                     |       |                                                          |        | 169.543,73       |        |                                                 |        | 39.131,33        |        |                                                          |        | 169.543,73       |        | 55,348                                           | 48,122   |