

## VALENCIA HIPOTECARIO 1 Fondo de Titulización de Activos

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

#### Situación de impagados: Clasificación por Primera Cuota Vencida y no Pagada / Current delinquency: Classification by First Overdue Instalment

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

Fecha / Date: 19/11/2017

Divisa / Currency: EUR

| Antigüedad<br>Aging                                      | Deuda Vencida<br>Overdue Debt |                   |                       |                |                   |               | Deuda Pendiente de Vencer<br>Outstanding Debt |               |                | Deuda total<br>Total Debt |               |                           | Garantía<br>Security | % Deuda/Tasación<br>% Loan to Value |                    |
|----------------------------------------------------------|-------------------------------|-------------------|-----------------------|----------------|-------------------|---------------|-----------------------------------------------|---------------|----------------|---------------------------|---------------|---------------------------|----------------------|-------------------------------------|--------------------|
|                                                          | Num.                          | Principal         | Intereses<br>Interest | Otros<br>Other | Total             | %             | Principal                                     | %             | Otros<br>Other | Principal                 | %             | Deuda total<br>Total Debt | V. Tasación<br>Value | s/Principal<br>o/Principal          | s/Total<br>o/Total |
| <b>Impagados / Delinquencies</b>                         |                               |                   |                       |                |                   |               |                                               |               |                |                           |               |                           |                      |                                     |                    |
| De > 0 a ≤ 1 Mes<br>Up to 1 month                        | 70                            | 17.799,58         | 948,03                | 0,00           | 18.747,61         | 5,09          | 1.309.920,22                                  | 52,72         | 0,00           | 1.327.719,80              | 47,43         | 1.328.667,83              | 6.350.356,43         | 20,9078                             | 20,9227            |
| De > 1 a ≤ 2 Meses<br>from > 1 to ≤ 2 months             | 12                            | 6.782,55          | 413,77                | 0,00           | 7.196,32          | 1,95          | 296.361,68                                    | 11,93         | 0,00           | 303.144,23                | 10,83         | 303.558,00                | 1.233.564,07         | 24,5747                             | 24,6082            |
| De > 2 a ≤ 3 Meses<br>from > 2 to ≤ 3 months             | 4                             | 5.129,64          | 435,72                | 0,00           | 5.565,36          | 1,51          | 141.108,94                                    | 5,68          | 0,00           | 146.238,58                | 5,22          | 146.674,30                | 536.146,06           | 27,2759                             | 27,3572            |
| De > 3 a ≤ 6 Meses<br>from > 3 to ≤ 6 months             | 7                             | 8.925,46          | 874,28                | 0,00           | 9.799,74          | 2,66          | 196.112,86                                    | 7,89          | 0,00           | 205.038,32                | 7,32          | 205.912,60                | 758.422,42           | 27,0348                             | 27,1501            |
| De > 6 a < 12 Meses<br>from > 6 to < 12 months           | 3                             | 7.379,31          | 731,75                | 0,00           | 8.111,06          | 2,20          | 77.475,49                                     | 3,12          | 0,00           | 84.854,80                 | 3,03          | 85.586,55                 | 306.303,95           | 27,7028                             | 27,9417            |
| De ≥ 2 Años<br>from ≥ 2 years                            | 21                            | 268.832,34        | 50.006,84             | 0,00           | 318.839,18        | 86,58         | 463.741,00                                    | 18,66         | 0,00           | 732.573,34                | 26,17         | 782.580,18                | 2.023.601,74         | 36,2015                             | 38,6726            |
| <b>Subtotal :</b>                                        | <b>117</b>                    | <b>314.848,88</b> | <b>53.410,39</b>      | <b>0,00</b>    | <b>368.259,27</b> | <b>100,00</b> | <b>2.484.720,19</b>                           | <b>100,00</b> | <b>0,00</b>    | <b>2.799.569,07</b>       | <b>100,00</b> | <b>2.852.979,46</b>       | <b>11.208.394,67</b> | <b>24,9774</b>                      | <b>25,4540</b>     |
| <b>Dudosos (subjettivos) / Doubt debts (subjectives)</b> |                               |                   |                       |                |                   |               |                                               |               |                |                           |               |                           |                      |                                     |                    |
|                                                          | 0                             | 0,00              | 0,00                  | 0,00           | 0,00              | 0,00          | 0,00                                          | 0,00          | 0,00           | 0,00                      | 0,00          | 0,00                      | 0,00                 |                                     |                    |
| <b>Subtotal :</b>                                        | <b>0</b>                      | <b>0,00</b>       | <b>0,00</b>           | <b>0,00</b>    | <b>0,00</b>       | <b>0,00</b>   | <b>0,00</b>                                   | <b>0,00</b>   | <b>0,00</b>    | <b>0,00</b>               | <b>0,00</b>   | <b>0,00</b>               | <b>0,00</b>          | <b>0,0000</b>                       | <b>0,0000</b>      |
| <b>Total :</b>                                           | <b>117</b>                    | <b>314.848,88</b> | <b>53.410,39</b>      | <b>0,00</b>    | <b>368.259,27</b> |               | <b>2.484.720,19</b>                           |               | <b>0,00</b>    | <b>2.799.569,07</b>       |               | <b>2.852.979,46</b>       | <b>11.208.394,67</b> | <b>24,9774</b>                      | <b>25,4540</b>     |