

## VALENCIA HIPOTECARIO 1 Fondo de Titulización de Activos

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

### Distribución por Cedentes/Emisores / Distribution by Originators/Issuers

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

Fecha / Date: 31/12/2007

Divisa / Currency: EUR

| Cedente/Emisor<br>Originator/Issuer  | Principal Titulizado<br>Securitised Principal |       |        |                  |        | Saldo Vivo de Principal<br>Outstanding Principal Balance |        |                  |        | Principal Vencido Impagado<br>Overdue Principal |        |                  |        | Principal Pendiente Vencimiento<br>Outstanding Principal |        |                  |        |
|--------------------------------------|-----------------------------------------------|-------|--------|------------------|--------|----------------------------------------------------------|--------|------------------|--------|-------------------------------------------------|--------|------------------|--------|----------------------------------------------------------|--------|------------------|--------|
|                                      | Fecha / Date                                  | Num.  | %      | Importe / Amount |        | Num.                                                     | %      | Importe / Amount |        | Num.                                            | %      | Importe / Amount |        | Num.                                                     | %      | Importe / Amount |        |
| B Valencia                           | 23/04/2004                                    | 8.531 | 100,00 | 472.014.960,65   | 100,00 | 6.090                                                    | 100,00 | 262.958.273,13   | 100,00 | 275                                             | 100,00 | 132.082,14       | 100,00 | 6.090                                                    | 100,00 | 262.826.190,99   | 100,00 |
| Total :                              |                                               | 8.531 | 100,00 | 472.014.960,65   | 100,00 | 6.090                                                    | 100,00 | 262.958.273,13   | 100,00 | 275                                             | 100,00 | 132.082,14       | 100,00 | 6.090                                                    | 100,00 | 262.826.190,99   | 100,00 |
| Media Ponderada / Weighted Average : |                                               |       |        |                  |        |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        |
| Media Simple / Average :             |                                               |       |        | 55.329,38        |        |                                                          |        | 43.178,70        |        |                                                 |        | 480,30           |        |                                                          |        | 43.157,01        |        |
| Mínimo / Minimum :                   |                                               |       |        | 15.204,47        |        |                                                          |        | 299,08           |        |                                                 |        | 5,73             |        |                                                          |        | 299,08           |        |
| Máximo / Maximum :                   |                                               |       |        | 294.287,37       |        |                                                          |        | 268.424,89       |        |                                                 |        | 8.523,24         |        |                                                          |        | 268.424,89       |        |