

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

Fecha / Date: 31/12/2007

Divisa / Currency: EUR

| Intervalos anuales Annual Intervals | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | Tipo Interés Interest Rate | Antigüedad Age |
|--|--|---------------|-----------------------|---------------|---|---------------|-------------------|---------------|--|---------------|-----------------------|---------------|-------------------------------|----------------------------------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Media Pond. W. Average | M. Pond. Meses W. Avg. Months |
| 1993 | 1 | 0,02 | 4.043,54 | 0,00 | 0 | 0,00 | 0,00 | 0,00 | 1 | 0,02 | 4.043,54 | 0,00 | 4,108% | 171,302 |
| 1994 | 14 | 0,23 | 150.895,53 | 0,06 | 0 | 0,00 | 0,00 | 0,00 | 14 | 0,23 | 150.895,53 | 0,06 | 5,895% | 159,967 |
| 1995 | 25 | 0,41 | 539.996,90 | 0,21 | 0 | 0,00 | 0,00 | 0,00 | 25 | 0,41 | 539.996,90 | 0,21 | 5,546% | 148,019 |
| 1996 | 132 | 2,17 | 2.642.264,96 | 1,00 | 4 | 1,45 | 1.318,20 | 1,00 | 132 | 2,17 | 2.640.946,76 | 1,00 | 5,576% | 136,681 |
| 1997 | 386 | 6,34 | 9.403.902,01 | 3,58 | 18 | 6,55 | 5.896,21 | 4,46 | 386 | 6,34 | 9.398.005,80 | 3,58 | 5,496% | 125,017 |
| 1998 | 711 | 11,67 | 20.764.554,75 | 7,90 | 44 | 16,00 | 17.919,83 | 13,57 | 711 | 11,67 | 20.746.634,92 | 7,89 | 5,364% | 113,715 |
| 1999 | 817 | 13,42 | 27.489.387,45 | 10,45 | 36 | 13,09 | 16.903,54 | 12,80 | 817 | 13,42 | 27.472.483,91 | 10,45 | 5,395% | 101,241 |
| 2000 | 802 | 13,17 | 30.587.360,56 | 11,63 | 31 | 11,27 | 12.097,78 | 9,16 | 802 | 13,17 | 30.575.262,78 | 11,63 | 5,307% | 90,085 |
| 2001 | 1.213 | 19,92 | 56.617.891,89 | 21,53 | 55 | 20,00 | 45.334,06 | 34,32 | 1.213 | 19,92 | 56.572.557,83 | 21,52 | 5,408% | 77,258 |
| 2002 | 1.745 | 28,65 | 98.070.219,76 | 37,29 | 72 | 26,18 | 27.093,93 | 20,51 | 1.745 | 28,65 | 98.043.125,83 | 37,30 | 5,262% | 65,738 |
| 2003 | 244 | 4,01 | 16.687.755,78 | 6,35 | 15 | 5,45 | 5.518,59 | 4,18 | 244 | 4,01 | 16.682.237,19 | 6,35 | 4,807% | 58,795 |
| Total : | 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 : | | | | | | | | | | | | | 5,304% | 81,165 |
| Media Simple / Average : | | | 43.178,70 | | | | 480,30 | | | | 43.157,01 | | 5,359% | 86,878 |
| Mínimo / Minimum : | | | 299,08 | | | | 5,73 | | | | 299,08 | | 2,763% | 24/09/1993 |
| Máximo / Maximum : | | | 268.424,89 | | | | 8.523,24 | | | | 268.424,89 | | 7,500% | 11/03/2003 |