

## VALENCIA HIPOTECARIO 5 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*: 31/12/2011

Divisa / *Currency*: EUR

| Cedente/Emisor<br><i>Originator/Issuer</i>         | Principal Titulizado<br><i>Securitised Principal</i> |              |               |                         | Saldo Vivo de Principal<br><i>Outstanding Principal Balance</i> |              |               |                         | Principal Vencido Impagado<br><i>Overdue Principal</i> |            |               |                         | Principal Pendiente Vencimiento<br><i>Outstanding Principal</i> |              |               |                         |               |
|--|--|--------------|---------------|-------------------------|---|--------------|---------------|-------------------------|--|------------|---------------|-------------------------|---|--------------|---------------|-------------------------|---------------|
|  | Fecha / <i>Date</i>                                  | Num.         | %             | Importe / <i>Amount</i> | %   | Num.         | %             | Importe / <i>Amount</i> | %  | Num.       | %             | Importe / <i>Amount</i> | %   | Num.         | %             | Importe / <i>Amount</i> | %             |
| B Valencia   | 17/12/2008   | 3.728        | 100,00        | 500.101.826,28          | 100,00  | 3.438        | 100,00        | 416.480.078,61          | 100,00   | 551        | 100,00        | 1.006.674,72            | 100,00  | 3.437        | 100,00        | 415.473.403,89          | 100,00        |
| <b>Total :</b>                                     |  | <b>3.728</b> | <b>100,00</b> | <b>500.101.826,28</b>   | <b>100,00</b>   | <b>3.438</b> | <b>100,00</b> | <b>416.480.078,61</b>   | <b>100,00</b>  | <b>551</b> | <b>100,00</b> | <b>1.006.674,72</b>     | <b>100,00</b>   | <b>3.437</b> | <b>100,00</b> | <b>415.473.403,89</b>   | <b>100,00</b> |
| <b>Media Ponderada / <i>Weighted Average</i> :</b> |  |              |               |                         |   |              |               |                         |  |            |               |                         |   |              |               |                         |               |
| <b>Media Simple / <i>Average</i> :</b>             |  |              |               | 134.147,49              |   |              |               | 121.140,22              |  |            |               | 1.827,00                |   |              |               | 120.882,57              |               |
| <b>Mínimo / <i>Minimum</i> :</b>                   |  |              |               | 1.561,27                |   |              |               | 1.931,61                |  |            |               | 7,14                    |   |              |               | 2.412,59                |               |
| <b>Máximo / <i>Maximum</i> :</b>                   |  |              |               | 496.489,54              |   |              |               | 457.934,76              |  |            |               | 36.575,19               |   |              |               | 455.555,71              |               |