

VALENCIA HIPOTECARIO 5 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*: 31/12/2010

Divisa / *Currency*: EUR

| Intervalos anuales <i>Annual Intervals</i> | Saldo Vivo de Principal <i>Outstanding Principal Balance</i> | | | | Principal Vencido Impagado <i>Overdue Principal</i> | | | | Principal Pendiente Vencimiento <i>Outstanding Principal</i> | | | | Tipo Interés <i>Interest Rate</i> | Antigüedad <i>Age</i> |
|---|---|---------------|-----------------------|---------------|--|---------------|-------------------|---------------|---|---------------|-----------------------|---------------|--------------------------------------|---|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Media Pond. <i>W. Average</i> | M. Pond. Meses <i>W. Avg. Months</i> |
| 2003 | 47 | 1,33 | 2.749.737,84 | 0,62 | 13 | 2,83 | 5.571,15 | 0,78 | 47 | 1,33 | 2.744.166,69 | 0,62 | 2,432% | 90,739 |
| 2004 | 66 | 1,87 | 4.425.426,99 | 1,00 | 14 | 3,04 | 18.421,62 | 2,57 | 66 | 1,87 | 4.407.005,37 | 0,99 | 2,269% | 78,825 |
| 2005 | 101 | 2,86 | 9.129.617,44 | 2,05 | 26 | 5,65 | 43.676,62 | 6,10 | 101 | 2,86 | 9.085.940,82 | 2,05 | 2,225% | 65,820 |
| 2006 | 333 | 9,42 | 43.334.226,13 | 9,75 | 66 | 14,35 | 89.187,64 | 12,46 | 333 | 9,42 | 43.245.038,49 | 9,75 | 2,156% | 51,934 |
| 2007 | 1.592 | 45,05 | 211.330.457,97 | 47,56 | 209 | 45,43 | 345.484,97 | 48,27 | 1.592 | 45,05 | 210.984.973,00 | 47,56 | 2,119% | 40,292 |
| 2008 | 1.395 | 39,47 | 173.334.655,08 | 39,01 | 132 | 28,70 | 213.355,68 | 29,81 | 1.395 | 39,47 | 173.121.299,40 | 39,03 | 2,061% | 32,878 |
| Total : | 3.534 | 100,00 | 444.304.121,45 | 100,00 | 460 | 100,00 | 715.697,68 | 100,00 | 3.534 | 100,00 | 443.588.423,77 | 100,00 | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 2,106% | 39,751 |
| Media Simple / Average : | | | 125.722,73 | | | | 1.555,86 | | | | 125.520,21 | | 2,128% | 40,103 |
| Mínimo / Minimum : | | | 71,58 | | | | 0,01 | | | | 71,58 | | 1,525% | 08/01/2003 |
| Máximo / Maximum : | | | 470.593,75 | | | | 20.026,20 | | | | 470.593,75 | | 5,000% | 30/06/2008 |