

## VALENCIA HIPOTECARIO 2 Fondo de Titulización Hipotecaria

Cartera de Activos Titulizados / *Portfolio of Securitised Assets*

Distribución por Índices de Referencia / *Distribution by Reference Indexes*

Activos / *Assets*: Préstamos hipotecarios vivienda (PHs) / *Residential mortgage loans (MCs)*

Fecha / *Date*: 31/10/2020

Divisa / *Currency*: EUR

| Índices de Referencia<br><i>Reference Indexes</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> |               |                         |               | Tipo Int.<br><i>Int. Rate</i> | Margen s/Índice<br><i>Margin o/Index</i> |       |       |
|-----------------------------------------------------------------------------------------|-----------------------------------------------------------------|---------------|-------------------------|---------------|--------------------------------------------------------|---------------|-------------------------|---------------|-----------------------------------------------------------------|---------------|-------------------------|---------------|-------------------------------|------------------------------------------|-------|-------|
|                                                                                         | Num.                                                            | %             | Importe / <i>Amount</i> | %             | Num.                                                   | %             | Importe / <i>Amount</i> | %             | Num.                                                            | %             | Importe / <i>Amount</i> | %             | Med.Pond.<br><i>W. Avg.</i>   | M.Pond.<br><i>W. Avg.</i>                | Min.  | Max.  |
| Interés Variable<br><i>Floating Interest</i>                                            | 3.676                                                           | 100,00        | 118.392.558,77          | 100,00        | 124                                                    | 100,00        | 2.358.433,26            | 100,00        | 3.662                                                           | 100,00        | 116.034.125,51          | 100,00        | 0,589%                        |                                          |       |       |
| EURIBOR/MIBOR a 3 meses<br><i>3-month EURIBOR/MIBOR</i>                                 | 1                                                               | 0,03          | 4.743,41                | 0,00          | 0                                                      | 0,00          | 0,00                    | 0,00          | 1                                                               | 0,03          | 4.743,41                | 0,00          | 0,640%                        | 0,750                                    | 0,750 | 0,750 |
| EURIBOR/MIBOR a 1 año<br><i>1-year EURIBOR/MIBOR</i>                                    | 87                                                              | 2,37          | 1.594.836,54            | 1,35          | 3                                                      | 2,42          | 2.550,73                | 0,11          | 87                                                              | 2,38          | 1.592.285,81            | 1,37          | 0,554%                        | 0,801                                    | 0,500 | 1,650 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br><i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 3.586                                                           | 97,55         | 116.720.801,44          | 98,59         | 120                                                    | 96,77         | 2.347.597,09            | 99,54         | 3.572                                                           | 97,54         | 114.373.204,35          | 98,57         | 0,588%                        | 0,833                                    | 0,400 | 4,000 |
| M. Hipotecario Conjunto de Entidades<br><i>Mortgage Market: All Institutions</i>        | 2                                                               | 0,05          | 72.177,38               | 0,06          | 1                                                      | 0,81          | 8.285,44                | 0,35          | 2                                                               | 0,05          | 63.891,94               | 0,06          | 1,853%                        | 0,037                                    | 0,000 | 0,250 |
| <b>Total :</b>                                                                          | <b>3.676</b>                                                    | <b>100,00</b> | <b>118.392.558,77</b>   | <b>100,00</b> | <b>124</b>                                             | <b>100,00</b> | <b>2.358.433,26</b>     | <b>100,00</b> | <b>3.662</b>                                                    | <b>100,00</b> | <b>116.034.125,51</b>   | <b>100,00</b> |                               |                                          |       |       |
| <b>Media Ponderada / <i>Weighted Average</i> :</b>                                      |                                                                 |               |                         |               |                                                        |               |                         |               |                                                                 |               |                         |               | <b>0,589%</b>                 |                                          |       |       |
| <b>Media Simple / <i>Average</i> :</b>                                                  |                                                                 |               | <b>32.206,90</b>        |               |                                                        |               | <b>19.019,62</b>        |               |                                                                 |               | <b>31.686,00</b>        |               | <b>0,617%</b>                 |                                          |       |       |
| <b>Mínimo / <i>Minimum</i> :</b>                                                        |                                                                 |               | <b>93,50</b>            |               |                                                        |               | <b>28,29</b>            |               |                                                                 |               | <b>93,50</b>            |               | <b>0,035%</b>                 |                                          |       |       |
| <b>Máximo / <i>Maximum</i> :</b>                                                        |                                                                 |               | <b>283.221,38</b>       |               |                                                        |               | <b>196.859,87</b>       |               |                                                                 |               | <b>243.875,09</b>       |               | <b>3,712%</b>                 |                                          |       |       |