

## VALENCIA HIPOTECARIO 2 Fondo de Titulización Hipotecaria

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

#### Distribución Geográfica por Comunidades / Geographical Distribution by Regions

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

Fecha / Date: 31/12/2019

Divisa / Currency: EUR

| Comunidades<br>Regions                  | Saldo Vivo de Principal<br>Outstanding Principal Balance |        |                  |        | Principal Vencido Impagado<br>Overdue Principal |        |                  |        | Principal Pendiente Vencimiento<br>Outstanding Principal |        |                  |        | %CLTV Media Ponderada<br>Weighted Average % CLTV |          |
|-----------------------------------------|----------------------------------------------------------|--------|------------------|--------|-------------------------------------------------|--------|------------------|--------|----------------------------------------------------------|--------|------------------|--------|--------------------------------------------------|----------|
|                                         | Num.                                                     | %      | Importe / Amount | %      | Num.                                            | %      | Importe / Amount | %      | Num.                                                     | %      | Importe / Amount | %      | SVP / OPB                                        | PPV / OP |
| Andalucía / Andalucía                   | 184                                                      | 4,66   | 6.779.731,00     | 4,99   | 16                                              | 10,53  | 407.668,47       | 17,54  | 182                                                      | 4,63   | 6.372.062,53     | 4,78   | 32,778                                           | 30,579   |
| Aragón / Aragon                         | 206                                                      | 5,21   | 9.473.222,18     | 6,98   | 16                                              | 10,53  | 251.278,32       | 10,81  | 203                                                      | 5,16   | 9.221.943,86     | 6,91   | 35,847                                           | 35,310   |
| Castilla y León / Castilla-Leon         | 2                                                        | 0,05   | 56.651,30        | 0,04   | 1                                               | 0,66   | 26.428,08        | 1,14   | 2                                                        | 0,05   | 30.223,22        | 0,02   | 35,935                                           | 24,494   |
| Castilla-La Mancha / Castilla-La Mancha | 7                                                        | 0,18   | 248.235,11       | 0,18   | 0                                               | 0,00   | 0,00             | 0,00   | 7                                                        | 0,18   | 248.235,11       | 0,19   | 32,096                                           | 32,096   |
| Cataluña / Catalonia                    | 18                                                       | 0,46   | 1.083.111,84     | 0,80   | 0                                               | 0,00   | 0,00             | 0,00   | 18                                                       | 0,46   | 1.083.111,84     | 0,81   | 29,269                                           | 29,269   |
| Ceuta / Ceuta                           | 1                                                        | 0,03   | 16.529,54        | 0,01   | 0                                               | 0,00   | 0,00             | 0,00   | 1                                                        | 0,03   | 16.529,54        | 0,01   | 4,763                                            | 4,763    |
| Comunidad Valenciana / Valencia         | 2.686                                                    | 67,98  | 87.914.538,87    | 64,76  | 75                                              | 49,34  | 892.442,11       | 38,40  | 2.681                                                    | 68,15  | 87.022.096,76    | 65,21  | 28,938                                           | 28,520   |
| Islas Baleares / Balearic Islands       | 13                                                       | 0,33   | 847.424,70       | 0,62   | 0                                               | 0,00   | 0,00             | 0,00   | 13                                                       | 0,33   | 847.424,70       | 0,64   | 36,889                                           | 36,889   |
| La Rioja / La Rioja                     | 33                                                       | 0,84   | 1.055.272,13     | 0,78   | 1                                               | 0,66   | 883,13           | 0,04   | 33                                                       | 0,84   | 1.054.389,00     | 0,79   | 33,300                                           | 33,307   |
| Madrid / Madrid                         | 167                                                      | 4,23   | 8.770.525,95     | 6,46   | 6                                               | 3,95   | 351.349,93       | 15,12  | 166                                                      | 4,22   | 8.419.176,02     | 6,31   | 28,526                                           | 27,481   |
| Murcia / Murcia                         | 621                                                      | 15,72  | 19.143.854,16    | 14,10  | 36                                              | 23,68  | 392.836,17       | 16,90  | 615                                                      | 15,63  | 18.751.017,99    | 14,05  | 28,980                                           | 28,480   |
| Navarra / Navarra                       | 13                                                       | 0,33   | 373.724,22       | 0,28   | 1                                               | 0,66   | 968,23           | 0,04   | 13                                                       | 0,33   | 372.755,99       | 0,28   | 16,670                                           | 16,693   |
| Total :                                 | 3.951                                                    | 100,00 | 135.762.821,00   | 100,00 | 152                                             | 100,00 | 2.323.854,44     | 100,00 | 3.934                                                    | 100,00 | 133.438.966,56   | 100,00 |                                                  |          |
| Media Ponderada / Weighted Average :    |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        |                                                  |          |
| Media Simple / Average :                |                                                          |        | 34.361,64        |        | 15.288,52                                       |        |                  |        | 33.919,41                                                |        |                  |        | 29,649                                           | 29,083   |
| Mínimo / Minimum :                      |                                                          |        | 217,27           |        | 1,47                                            |        |                  |        | 217,27                                                   |        |                  |        | 0,097                                            | 0,000    |
| Máximo / Maximum :                      |                                                          |        | 283.221,38       |        | 185.551,75                                      |        |                  |        | 258.010,95                                               |        |                  |        | 72,922                                           | 57,116   |