

## VALENCIA HIPOTECARIO 2 Fondo de Titulización Hipotecaria

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

### Situación de impagados: Clasificación por Primera Cuota Vencida y no Pagada / Current delinquency: Classification by First Overdue Instalment

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

Fecha / Date: 17/04/2018

Divisa / Currency: EUR

| Antigüedad<br>Aging                                      | Deuda Vencida<br>Overdue Debt |                     |                       |                |                     |               | Deuda Pendiente de Vencer<br>Outstanding Debt |               |                | Deuda total<br>Total Debt |               |                           | Garantía<br>Security | % Deuda/Tasación<br>% Loan to Value |                    |
|----------------------------------------------------------|-------------------------------|---------------------|-----------------------|----------------|---------------------|---------------|-----------------------------------------------|---------------|----------------|---------------------------|---------------|---------------------------|----------------------|-------------------------------------|--------------------|
|                                                          | Num.                          | Principal           | Intereses<br>Interest | Otros<br>Other | Total               | %             | Principal                                     | %             | Otros<br>Other | Principal                 | %             | Deuda total<br>Total Debt | V. Tasación<br>Value | s/Principal<br>o/Principal          | s/Total<br>o/Total |
| <b>Impagados / Delinquencies</b>                         |                               |                     |                       |                |                     |               |                                               |               |                |                           |               |                           |                      |                                     |                    |
| De > 0 a ≤ 1 Mes<br>Up to 1 month                        | 121                           | 37.992,64           | 2.259,88              | 0,00           | 40.252,52           | 1,53          | 4.569.764,82                                  | 40,73         | 0,00           | 4.607.757,46              | 34,28         | 4.610.017,34              | 17.743.627,06        | 25,9685                             | 25,9813            |
| De > 1 a ≤ 2 Meses<br>from > 1 to ≤ 2 months             | 27                            | 17.098,01           | 1.131,72              | 0,00           | 18.229,73           | 0,69          | 869.999,81                                    | 7,76          | 0,00           | 887.097,82                | 6,60          | 888.229,54                | 3.570.280,60         | 24,8467                             | 24,8784            |
| De > 2 a ≤ 3 Meses<br>from > 2 to ≤ 3 months             | 12                            | 9.477,85            | 507,24                | 0,00           | 9.985,09            | 0,38          | 295.944,81                                    | 2,64          | 0,00           | 305.422,66                | 2,27          | 305.929,90                | 1.475.439,90         | 20,7004                             | 20,7348            |
| De > 3 a ≤ 6 Meses<br>from > 3 to ≤ 6 months             | 13                            | 28.417,60           | 2.481,01              | 0,00           | 30.898,61           | 1,18          | 784.447,01                                    | 6,99          | 0,00           | 812.864,61                | 6,05          | 815.345,62                | 2.253.277,44         | 36,0748                             | 36,1849            |
| De > 6 a < 12 Meses<br>from > 6 to < 12 months           | 9                             | 22.492,47           | 2.358,08              | 0,00           | 24.850,55           | 0,95          | 313.081,69                                    | 2,79          | 0,00           | 335.574,16                | 2,50          | 337.932,24                | 1.125.609,88         | 29,8127                             | 30,0221            |
| De ≥ 12 a < 18 Meses<br>from ≥ 12 to < 18 months         | 11                            | 75.505,57           | 6.578,01              | 0,00           | 82.083,58           | 3,13          | 513.635,14                                    | 4,58          | 0,00           | 589.140,71                | 4,38          | 595.718,72                | 1.705.775,36         | 34,5380                             | 34,9236            |
| De ≥ 18 a < 24 Meses<br>from ≥ 18 to < 24 months         | 10                            | 80.031,30           | 8.865,26              | 0,00           | 88.896,56           | 3,39          | 370.558,86                                    | 3,30          | 0,00           | 450.590,16                | 3,35          | 459.455,42                | 1.213.918,70         | 37,1186                             | 37,8489            |
| De ≥ 2 Años<br>from ≥ 2 years                            | 75                            | 1.953.431,56        | 376.073,29            | 0,00           | 2.329.504,85        | 88,75         | 3.500.986,18                                  | 31,21         | 0,00           | 5.454.417,74              | 40,57         | 5.830.491,03              | 12.506.056,16        | 43,6142                             | 46,6213            |
| <b>Subtotal :</b>                                        | <b>278</b>                    | <b>2.224.447,00</b> | <b>400.254,49</b>     | <b>0,00</b>    | <b>2.624.701,49</b> | <b>100,00</b> | <b>11.218.418,32</b>                          | <b>100,00</b> | <b>0,00</b>    | <b>13.442.865,32</b>      | <b>100,00</b> | <b>13.843.119,81</b>      | <b>41.593.985,10</b> | <b>32,3193</b>                      | <b>33,2815</b>     |
| <b>Dudosos (subjettivos) / Doubt debts (subjectives)</b> |                               |                     |                       |                |                     |               |                                               |               |                |                           |               |                           |                      |                                     |                    |
|                                                          | 0                             | 0,00                | 0,00                  | 0,00           | 0,00                | 0,00          | 0,00                                          | 0,00          | 0,00           | 0,00                      | 0,00          | 0,00                      | 0,00                 |                                     |                    |
| <b>Subtotal :</b>                                        | <b>0</b>                      | <b>0,00</b>         | <b>0,00</b>           | <b>0,00</b>    | <b>0,00</b>         | <b>0,00</b>   | <b>0,00</b>                                   | <b>0,00</b>   | <b>0,00</b>    | <b>0,00</b>               | <b>0,00</b>   | <b>0,00</b>               | <b>0,00</b>          | <b>0,0000</b>                       | <b>0,0000</b>      |
| <b>Total :</b>                                           | <b>278</b>                    | <b>2.224.447,00</b> | <b>400.254,49</b>     | <b>0,00</b>    | <b>2.624.701,49</b> |               | <b>11.218.418,32</b>                          |               | <b>0,00</b>    | <b>13.442.865,32</b>      |               | <b>13.843.119,81</b>      | <b>41.593.985,10</b> | <b>32,3193</b>                      | <b>33,2815</b>     |