

## 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 (MCs)

Fecha / Date: 17/10/2019

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                        | 81                            | 25.366,49           | 1.423,33              | 0,00           | 26.789,82           | 1,02          | 2.955.545,69                                  | 38,78         | 0,00           | 2.980.912,18              | 30,05         | 2.982.335,51              | 12.407.164,30        | 24,0257                             | 24,0372            |
| De > 1 a ≤ 2 Meses<br>from > 1 to ≤ 2 months             | 15                            | 12.997,83           | 451,03                | 0,00           | 13.448,86           | 0,51          | 408.809,43                                    | 5,36          | 0,00           | 421.807,26                | 4,25          | 422.258,29                | 2.537.133,34         | 16,6253                             | 16,6431            |
| De > 2 a ≤ 3 Meses<br>from > 2 to ≤ 3 months             | 8                             | 7.476,75            | 1.152,51              | 0,00           | 8.629,26            | 0,33          | 456.524,98                                    | 5,99          | 0,00           | 464.001,73                | 4,68          | 465.154,24                | 1.237.305,45         | 37,5010                             | 37,5941            |
| De > 3 a ≤ 6 Meses<br>from > 3 to ≤ 6 months             | 9                             | 14.479,39           | 679,23                | 0,00           | 15.158,62           | 0,57          | 282.025,09                                    | 3,70          | 0,00           | 296.504,48                | 2,99          | 297.183,71                | 1.219.801,95         | 24,3076                             | 24,3633            |
| De > 6 a < 12 Meses<br>from > 6 to < 12 months           | 7                             | 19.924,54           | 2.018,34              | 0,00           | 21.942,88           | 0,83          | 205.963,96                                    | 2,70          | 0,00           | 225.888,50                | 2,28          | 227.906,84                | 866.126,06           | 26,0803                             | 26,3134            |
| De ≥ 12 a < 18 Meses<br>from ≥ 12 to < 18 months         | 10                            | 68.784,93           | 5.389,50              | 0,00           | 74.174,43           | 2,81          | 356.742,00                                    | 4,68          | 0,00           | 425.526,93                | 4,29          | 430.916,43                | 1.583.496,52         | 26,8726                             | 27,2130            |
| De ≥ 18 a < 24 Meses<br>from ≥ 18 to < 24 months         | 7                             | 63.158,26           | 5.810,56              | 0,00           | 68.968,82           | 2,61          | 351.291,30                                    | 4,61          | 0,00           | 414.449,56                | 4,18          | 420.260,12                | 1.174.225,32         | 35,2956                             | 35,7904            |
| De ≥ 2 Años<br>from ≥ 2 years                            | 70                            | 2.085.386,60        | 323.690,62            | 0,00           | 2.409.077,22        | 91,32         | 2.604.563,03                                  | 34,17         | 0,00           | 4.689.949,63              | 47,28         | 5.013.640,25              | 11.481.117,70        | 40,8492                             | 43,6686            |
| <b>Subtotal :</b>                                        | <b>207</b>                    | <b>2.297.574,79</b> | <b>340.615,12</b>     | <b>0,00</b>    | <b>2.638.189,91</b> | <b>100,00</b> | <b>7.621.465,48</b>                           | <b>100,00</b> | <b>0,00</b>    | <b>9.919.040,27</b>       | <b>100,00</b> | <b>10.259.655,39</b>      | <b>32.506.370,64</b> | <b>30,5141</b>                      | <b>31,5620</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>207</b>                    | <b>2.297.574,79</b> | <b>340.615,12</b>     | <b>0,00</b>    | <b>2.638.189,91</b> |               | <b>7.621.465,48</b>                           |               | <b>0,00</b>    | <b>9.919.040,27</b>       |               | <b>10.259.655,39</b>      | <b>32.506.370,64</b> | <b>30,5141</b>                      | <b>31,5620</b>     |