

VALENCIA HIPOTECARIO 2 Fondo de Titulización Hipotecaria

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Análisis de morosidad: Tasa de morosidad +3 meses

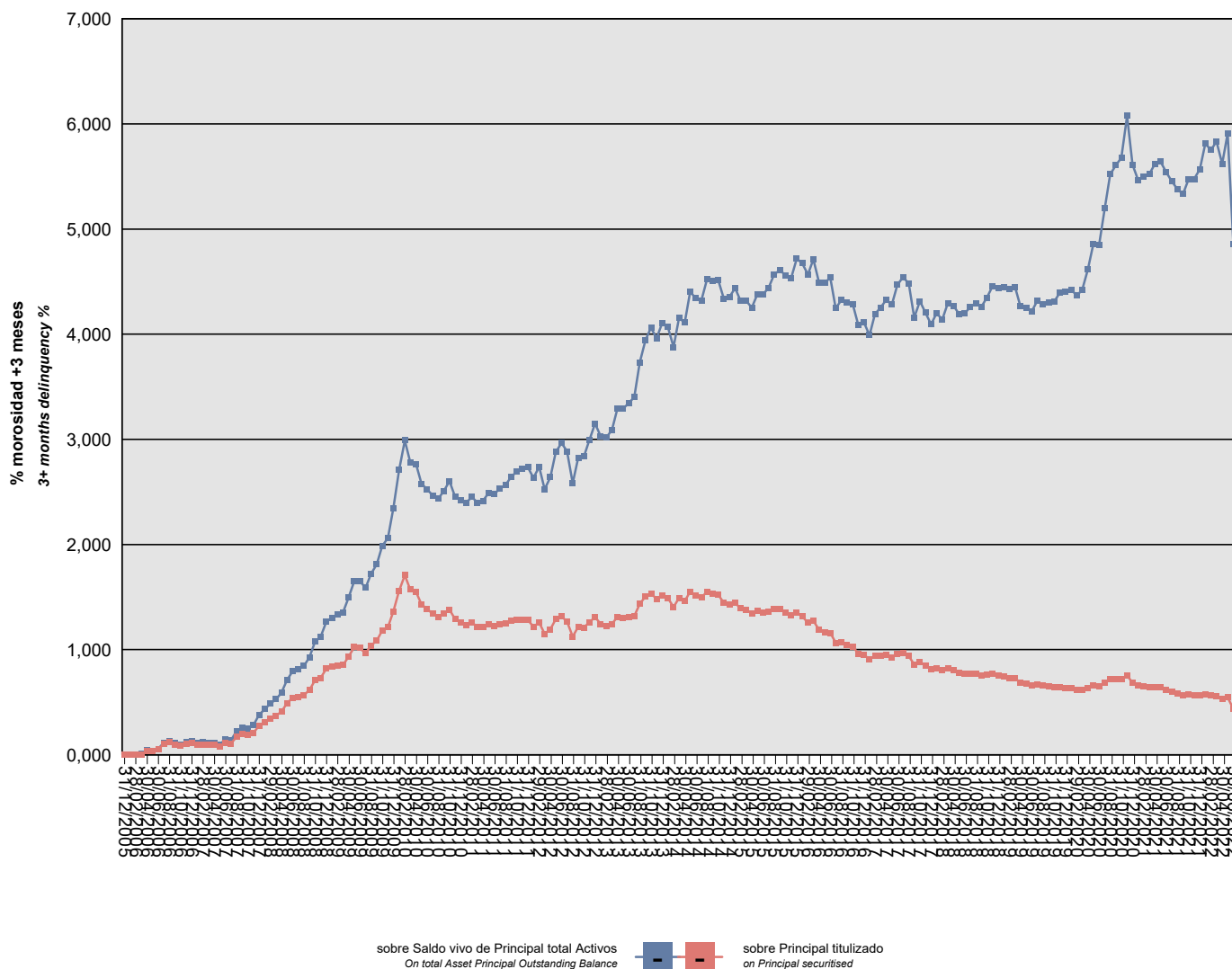
Delinquency analysis: 3+ months delinquency rate

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

Fecha / Date: 30/06/2022

Divisa / Currency: EUR

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Fecha Date	Saldo vivo de Activos en mora (Ppal. Miles €) Delinquent Asset Outstanding Balance (€ thou. Principal)	% morosidad +3 meses 3+ months delinquency %	
		sobre Saldo vivo de Principal total Activos On total Asset Principal Outstanding Balance	sobre Principal titulado on Principal securitised
31/12/2005	0,000	0,00%	0,00%
31/01/2006	0,000	0,00%	0,00%
28/02/2006	0,000	0,00%	0,00%
31/03/2006	50,533	0,01%	0,01%
30/04/2006	354,530	0,04%	0,04%
31/05/2006	340,846	0,04%	0,04%
30/06/2006	479,890	0,06%	0,05%
31/07/2006	960,839	0,11%	0,10%
31/08/2006	1.103,936	0,13%	0,12%
30/09/2006	916,537	0,11%	0,10%
31/10/2006	801,609	0,10%	0,09%
30/11/2006	972,478	0,12%	0,10%
31/12/2006	1.020,220	0,13%	0,11%
31/01/2007	854,526	0,11%	0,09%
28/02/2007	922,444	0,12%	0,10%
31/03/2007	872,494	0,12%	0,09%
30/04/2007	849,782	0,11%	0,09%
31/05/2007	722,607	0,10%	0,08%
30/06/2007	1.089,974	0,15%	0,12%
31/07/2007	1.014,201	0,14%	0,11%
31/08/2007	1.605,349	0,23%	0,17%
30/09/2007	1.834,023	0,26%	0,20%
31/10/2007	1.764,397	0,25%	0,19%
30/11/2007	1.963,596	0,28%	0,21%
31/12/2007	2.582,621	0,38%	0,27%
31/01/2008	2.922,775	0,43%	0,31%
29/02/2008	3.227,851	0,48%	0,34%
31/03/2008	3.473,910	0,53%	0,37%
30/04/2008	3.842,973	0,59%	0,41%
31/05/2008	4.612,774	0,71%	0,49%
30/06/2008	5.106,356	0,80%	0,54%
31/07/2008	5.178,458	0,82%	0,55%
31/08/2008	5.323,081	0,85%	0,57%
30/09/2008	5.782,300	0,93%	0,61%
31/10/2008	6.662,669	1,08%	0,71%
30/11/2008	6.874,034	1,12%	0,73%
31/12/2008	7.686,309	1,27%	0,82%
31/01/2009	7.849,920	1,30%	0,83%
28/02/2009	7.980,208	1,34%	0,85%

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31/03/2009	8.002,889	1,35%	0,85%
30/04/2009	8.787,868	1,50%	0,93%
31/05/2009	9.636,891	1,66%	1,02%
30/06/2009	9.542,429	1,65%	1,01%
31/07/2009	9.075,211	1,59%	0,97%
31/08/2009	9.758,535	1,72%	1,04%
30/09/2009	10.195,803	1,81%	1,08%
31/10/2009	11.087,669	1,98%	1,18%
30/11/2009	11.417,997	2,06%	1,21%
31/12/2009	12.828,841	2,34%	1,36%
31/01/2010	14.675,681	2,71%	1,56%
28/02/2010	16.046,290	2,99%	1,71%
31/03/2010	14.777,610	2,78%	1,57%
30/04/2010	14.570,385	2,76%	1,55%
31/05/2010	13.452,085	2,58%	1,43%
30/06/2010	13.028,396	2,52%	1,39%
31/07/2010	12.600,617	2,47%	1,34%
31/08/2010	12.342,724	2,43%	1,31%
30/09/2010	12.617,890	2,51%	1,34%
31/10/2010	12.977,134	2,60%	1,38%
30/11/2010	12.158,308	2,46%	1,29%
31/12/2010	11.838,844	2,42%	1,26%
31/01/2011	11.630,071	2,40%	1,24%
28/02/2011	11.805,340	2,45%	1,26%
31/03/2011	11.436,173	2,40%	1,22%
30/04/2011	11.423,673	2,42%	1,21%
31/05/2011	11.679,909	2,49%	1,24%
30/06/2011	11.535,803	2,48%	1,23%
31/07/2011	11.662,677	2,53%	1,24%
31/08/2011	11.717,539	2,56%	1,25%
30/09/2011	11.975,212	2,64%	1,27%
31/10/2011	12.100,622	2,69%	1,29%
30/11/2011	12.103,191	2,72%	1,29%
31/12/2011	12.050,316	2,74%	1,28%
31/01/2012	11.458,491	2,64%	1,22%
29/02/2012	11.813,414	2,74%	1,26%
31/03/2012	10.810,857	2,52%	1,15%
30/04/2012	11.216,770	2,64%	1,19%
31/05/2012	12.127,773	2,88%	1,29%

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30/06/2012	12.370,485	2,96%	1,32%
31/07/2012	11.912,317	2,89%	1,27%
31/08/2012	10.554,143	2,58%	1,12%
30/09/2012	11.427,527	2,82%	1,22%
31/10/2012	11.372,791	2,84%	1,21%
30/11/2012	11.855,036	2,99%	1,26%
31/12/2012	12.300,336	3,15%	1,31%
31/01/2013	11.679,986	3,03%	1,24%
28/02/2013	11.520,343	3,02%	1,23%
31/03/2013	11.680,391	3,09%	1,24%
30/04/2013	12.341,808	3,29%	1,31%
31/05/2013	12.231,333	3,29%	1,30%
30/06/2013	12.300,958	3,34%	1,31%
31/07/2013	12.414,681	3,40%	1,32%
31/08/2013	13.494,605	3,73%	1,44%
30/09/2013	14.138,777	3,94%	1,50%
31/10/2013	14.419,071	4,06%	1,53%
30/11/2013	13.938,559	3,96%	1,48%
31/12/2013	14.269,563	4,10%	1,52%
31/01/2014	14.013,738	4,07%	1,49%
28/02/2014	13.196,782	3,88%	1,40%
31/03/2014	14.024,605	4,15%	1,49%
30/04/2014	13.751,579	4,11%	1,46%
31/05/2014	14.596,540	4,41%	1,55%
30/06/2014	14.253,206	4,34%	1,52%
31/07/2014	14.050,004	4,32%	1,49%
31/08/2014	14.596,014	4,52%	1,55%
30/09/2014	14.427,795	4,51%	1,53%
31/10/2014	14.310,018	4,51%	1,52%
30/11/2014	13.565,482	4,33%	1,44%
31/12/2014	13.474,184	4,36%	1,43%
31/01/2015	13.593,314	4,44%	1,45%
28/02/2015	13.073,437	4,32%	1,39%
31/03/2015	12.944,446	4,32%	1,38%
30/04/2015	12.635,435	4,25%	1,34%
31/05/2015	12.898,929	4,38%	1,37%
30/06/2015	12.713,440	4,38%	1,35%
31/07/2015	12.778,122	4,44%	1,36%
31/08/2015	13.017,003	4,57%	1,38%

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30/09/2015	12.997,733	4,61%	1,38%
31/10/2015	12.702,580	4,56%	1,35%
30/11/2015	12.478,942	4,53%	1,33%
31/12/2015	12.726,100	4,72%	1,35%
31/01/2016	12.365,054	4,68%	1,32%
29/02/2016	11.823,673	4,57%	1,26%
31/03/2016	11.979,990	4,71%	1,27%
30/04/2016	11.177,291	4,49%	1,19%
31/05/2016	10.962,549	4,49%	1,17%
30/06/2016	10.884,274	4,54%	1,16%
31/07/2016	10.016,824	4,25%	1,07%
31/08/2016	10.058,972	4,32%	1,07%
30/09/2016	9.844,668	4,31%	1,05%
31/10/2016	9.684,249	4,29%	1,03%
30/11/2016	9.039,611	4,08%	0,96%
31/12/2016	8.939,425	4,11%	0,95%
31/01/2017	8.528,706	3,99%	0,91%
28/02/2017	8.838,142	4,19%	0,94%
31/03/2017	8.847,581	4,25%	0,94%
30/04/2017	8.907,370	4,32%	0,95%
31/05/2017	8.725,033	4,28%	0,93%
30/06/2017	9.009,730	4,47%	0,96%
31/07/2017	9.053,756	4,54%	0,96%
31/08/2017	8.821,572	4,48%	0,94%
30/09/2017	8.085,323	4,16%	0,86%
31/10/2017	8.303,814	4,31%	0,88%
30/11/2017	7.983,798	4,21%	0,85%
31/12/2017	7.658,502	4,09%	0,81%
31/01/2018	7.762,566	4,20%	0,83%
28/02/2018	7.542,410	4,14%	0,80%
31/03/2018	7.711,006	4,29%	0,82%
30/04/2018	7.587,164	4,27%	0,81%
31/05/2018	7.337,861	4,19%	0,78%
30/06/2018	7.243,925	4,20%	0,77%
31/07/2018	7.257,117	4,26%	0,77%
31/08/2018	7.229,742	4,29%	0,77%
30/09/2018	7.095,705	4,26%	0,75%
31/10/2018	7.131,205	4,35%	0,76%
30/11/2018	7.218,467	4,46%	0,77%

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31/12/2018	7.087,223	4,44%	0,75%
31/01/2019	7.003,470	4,45%	0,74%
28/02/2019	6.879,162	4,43%	0,73%
31/03/2019	6.818,217	4,45%	0,73%
30/04/2019	6.450,457	4,26%	0,69%
31/05/2019	6.345,833	4,25%	0,67%
30/06/2019	6.207,853	4,22%	0,66%
31/07/2019	6.288,549	4,32%	0,67%
31/08/2019	6.166,850	4,29%	0,66%
30/09/2019	6.104,215	4,30%	0,65%
31/10/2019	6.045,892	4,31%	0,64%
30/11/2019	6.068,912	4,39%	0,65%
31/12/2019	5.978,912	4,40%	0,64%
31/01/2020	5.934,166	4,43%	0,63%
29/02/2020	5.776,166	4,37%	0,61%
31/03/2020	5.764,578	4,42%	0,61%
30/04/2020	5.947,965	4,61%	0,63%
31/05/2020	6.188,946	4,86%	0,66%
30/06/2020	6.085,980	4,84%	0,65%
31/07/2020	6.450,086	5,20%	0,69%
31/08/2020	6.753,665	5,52%	0,72%
30/09/2020	6.760,863	5,61%	0,72%
31/10/2020	6.731,547	5,68%	0,72%
30/11/2020	7.099,709	6,08%	0,76%
31/12/2020	6.441,932	5,61%	0,69%
31/01/2021	6.175,055	5,46%	0,66%
28/02/2021	6.118,799	5,50%	0,65%
31/03/2021	6.051,564	5,53%	0,64%
30/04/2021	6.071,751	5,62%	0,65%
31/05/2021	6.003,054	5,64%	0,64%
30/06/2021	5.805,681	5,54%	0,62%
31/07/2021	5.628,710	5,46%	0,60%
31/08/2021	5.462,045	5,38%	0,58%
30/09/2021	5.328,082	5,33%	0,57%
31/10/2021	5.390,797	5,48%	0,57%
30/11/2021	5.314,398	5,48%	0,57%
31/12/2021	5.285,635	5,57%	0,56%
31/01/2022	5.423,849	5,81%	0,58%
28/02/2022	5.274,843	5,75%	0,56%

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31/03/2022	5.251,326	5,83%	0,56%
30/04/2022	4.973,154	5,62%	0,53%
31/05/2022	5.136,022	5,91%	0,55%
30/06/2022	4.088,708	4,86%	0,43%