

VALENCIA HIPOTECARIO 2 Fondo de Titulización Hipotecaria

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Análisis de morosidad: Tasa de recuperación¹ de mora +3 meses (años desde entrada en mora) - Detalle por trimestres de entrada en mora²

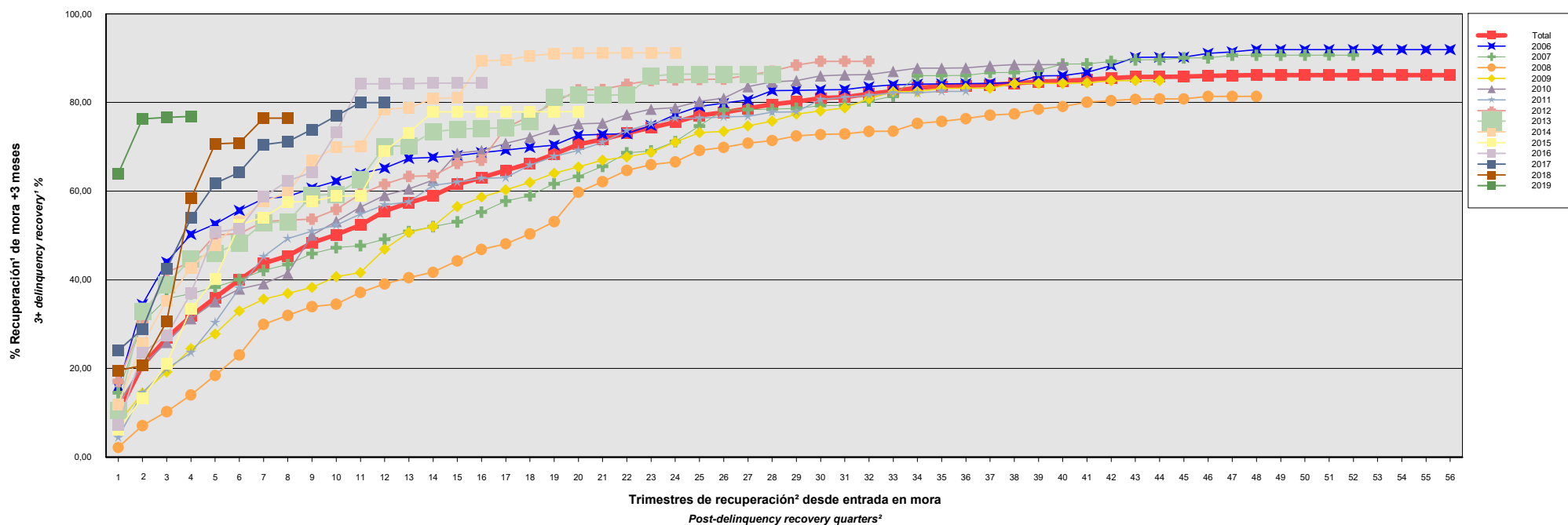
Delinquency analysis: 3+ months delinquency recovery¹ rate (years after delinquency occurs) - Detailed by quarters of occurrence²

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

Fecha / Date: 31/10/2019

Divisa / Currency: EUR

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¹ Incluye, en su caso, el valor neto contable (valor razonable minorado en un 25% como estimación costes de venta) de los inmuebles y activos no vendidos adjudicados o dados en pago al Fondo por activos titulizados. En los informes generados con anterioridad a agosto de 2015, los inmuebles adjudicados o dados en pago no vendidos se computaban en este informe por el valor de adquisición.

² Sólo se muestran datos de periodos en los que hay entradas de activos titulizados en mora por el plazo analizado.

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Entrada en mora Delinquency	Total	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
Σ Saldo Vivo Activos entrada mora (Ppaí. Miles €) Outstanding Balance of Assets upon delinquency (€ thou. Principal) Σ	88.391,462	9.456,725	7.965,880	12.616,182	18.273,843	12.126,732	9.296,199	6.874,460	4.016,183	2.032,042	2.107,062	1.346,734	1.474,075	618,278	187,068
Nº Activos / Nº. of Assets	1.181	129	102	149	204	158	112	100	70	38	34	27	32	17	9
1	10,03%	15,90%	14,54%	2,18%	7,61%	12,03%	4,41%	17,09%	10,57%	11,95%	6,28%	7,24%	24,01%	19,57%	63,91%
2	20,71%	34,45%	30,34%	7,11%	14,42%	20,73%	14,57%	30,42%	32,95%	25,63%	13,26%	23,56%	28,85%	20,63%	76,30%
3	26,86%	44,02%	35,76%	10,25%	19,23%	25,91%	19,91%	41,76%	38,94%	35,30%	21,12%	27,44%	42,49%	30,64%	76,65%
4	31,81%	50,27%	36,87%	14,06%	24,50%	31,26%	23,58%	44,01%	44,70%	42,74%	33,47%	36,99%	53,91%	58,39%	76,87%
5	35,97%	52,59%	38,37%	18,46%	27,78%	35,07%	30,36%	50,06%	45,95%	47,87%	40,21%	50,80%	61,77%	70,68%	
6	39,99%	55,65%	40,08%	23,08%	32,97%	37,93%	38,13%	50,41%	48,31%	53,17%	52,43%	51,45%	64,22%	70,87%	
7	43,71%	58,29%	42,12%	29,94%	35,63%	39,12%	45,23%	53,15%	52,82%	57,77%	54,10%	58,70%	70,49%	76,45%	
8	45,42%	58,77%	43,46%	31,99%	36,93%	41,42%	49,31%	53,44%	53,13%	59,62%	57,52%	62,32%	71,19%	76,45%	
9	48,31%	60,71%	45,93%	33,94%	38,28%	50,11%	50,99%	53,67%	59,07%	66,99%	57,77%	64,23%	73,91%		
10	50,21%	62,26%	47,24%	34,52%	40,70%	53,16%	52,33%	55,88%	59,35%	69,94%	58,86%	73,24%	76,96%		
11	52,36%	63,96%	47,71%	37,18%	41,65%	56,41%	54,80%	59,31%	62,68%	70,18%	58,98%	84,22%	79,99%		
12	55,50%	65,18%	49,17%	39,06%	46,90%	59,06%	56,91%	61,56%	70,08%	78,52%	69,06%	84,22%	79,99%		
13	57,40%	67,40%	50,90%	40,51%	50,68%	60,52%	57,56%	63,31%	70,25%	78,79%	73,21%	84,24%			
14	58,95%	67,64%	51,98%	41,71%	51,98%	62,46%	61,33%	63,52%	73,39%	80,85%	77,88%	84,37%			

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	Total	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
15	61,54%	68,02%	53,08%	44,26%	56,50%	68,55%	62,03%	66,28%	73,99%	81,10%	77,88%	84,38%			
16	63,06%	68,71%	55,28%	46,85%	58,68%	69,14%	62,90%	66,98%	74,18%	89,38%	77,88%	84,43%			
17	64,67%	69,24%	57,77%	48,13%	60,30%	70,79%	63,03%	74,25%	74,26%	89,55%	77,88%				
18	66,29%	69,89%	58,99%	50,35%	61,97%	72,14%	65,89%	76,94%	75,63%	90,54%	77,91%				
19	68,37%	70,39%	61,67%	53,13%	64,04%	73,94%	67,83%	79,99%	81,21%	91,04%	77,94%				
20	70,55%	72,63%	63,32%	59,76%	65,45%	75,20%	69,18%	82,84%	81,65%	91,10%	77,96%				
21	71,66%	72,80%	65,60%	62,13%	67,00%	75,36%	71,00%	82,93%	81,68%	91,19%					
22	73,10%	72,97%	68,65%	64,68%	67,75%	77,24%	73,66%	84,07%	81,70%	91,19%					
23	74,34%	74,83%	69,07%	66,00%	68,77%	78,48%	75,24%	85,01%	85,94%	91,19%					
24	75,55%	77,26%	71,18%	66,62%	71,06%	78,84%	76,42%	85,12%	86,40%	91,19%					
25	77,08%	79,11%	74,71%	69,19%	73,19%	80,25%	76,47%	85,22%	86,40%						
26	77,77%	79,83%	78,34%	69,87%	73,47%	80,96%	76,76%	85,29%	86,40%						
27	78,69%	80,57%	78,41%	70,81%	74,73%	83,57%	76,88%	86,10%	86,40%						
28	79,55%	82,65%	78,48%	71,42%	75,78%	84,64%	77,85%	87,09%	86,40%						
29	80,21%	82,75%	78,67%	72,48%	77,38%	84,93%	77,89%	88,44%							
30	80,98%	82,84%	79,31%	72,78%	78,10%	86,01%	80,72%	89,30%							
31	81,22%	82,92%	79,35%	72,92%	78,76%	86,24%	81,13%	89,30%							
32	81,95%	83,55%	80,33%	73,49%	80,85%	86,29%	81,60%	89,30%							
33	82,58%	83,98%	81,41%	73,55%	82,43%	87,00%	82,16%								
34	83,37%	84,12%	86,05%	75,29%	82,47%	87,74%	82,16%								

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35	83,64%	84,18%	86,07%	75,76%	83,19%	87,77%	82,53%								
36	83,75%	84,27%	86,09%	76,35%	83,22%	87,79%	82,53%								
37	83,99%	84,32%	86,76%	77,15%	83,24%	88,28%									
38	84,29%	84,46%	86,78%	77,42%	84,23%	88,55%									
39	84,68%	86,02%	87,26%	78,52%	84,30%	88,56%									
40	84,89%	86,06%	88,67%	79,09%	84,32%	88,56%									
41	85,14%	86,81%	88,70%	80,09%	84,43%										
42	85,51%	88,34%	89,28%	80,40%	84,95%										
43	85,79%	90,19%	89,63%	80,73%	84,95%										
44	85,80%	90,21%	89,66%	80,81%	84,95%										
45	85,84%	90,25%	90,06%	80,82%											
46	86,01%	91,09%	90,08%	81,36%											
47	86,10%	91,43%	90,65%	81,37%											
48	86,16%	91,92%	90,66%	81,37%											
49	86,16%	91,92%	90,67%												
50	86,16%	91,92%	90,69%												
51	86,16%	91,92%	90,71%												
52	86,16%	91,92%	90,71%												
53	86,16%	91,92%													
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55	86,16%	91,93%													
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