

VALENCIA HIPOTECARIO 2 Fondo de Titulización Hipotecaria

Cartera de Activos Titulizados / *Portfolio of Securitised Assets*

Distribución por Intervalos de Tipos de Interés Nominal Anual / *Distribution by Nominal Annual Interest Rate Intervals*

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

Fecha / *Date*: 31/12/2016

Divisa / *Currency*: EUR

| Intervalos de Tipos de Interés <i>Interest Rate Intervals</i> | Saldo Vivo de Principal <i>Outstanding Principal Balance</i> | | | | Principal Vencido Impagado <i>Overdue Principal</i> | | | | Principal Pendiente Vencimiento <i>Outstanding Principal</i> | | | | % Tipo de Interés <i>% Interest Rate</i> | | |
|--|---|---------------|-------------------------|---------------|--|---------------|-------------------------|---------------|---|---------------|-------------------------|---------------|---|-------|-------|
| | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Med.Pond. <i>W. Avg.</i> | Min. | Max. |
| 0,000 0,499 | 133 | 2,53 | 8.526.969,52 | 3,93 | 2 | 1,08 | 129.589,93 | 6,98 | 133 | 2,54 | 8.397.379,59 | 3,90 | 0,462 | 0,000 | 0,494 |
| 0,500 0,999 | 2.904 | 55,30 | 132.665.757,29 | 61,11 | 82 | 44,09 | 836.118,67 | 45,05 | 2.904 | 55,40 | 131.829.638,62 | 61,25 | 0,756 | 0,500 | 0,993 |
| 1,000 1,499 | 863 | 16,43 | 25.401.512,27 | 11,70 | 53 | 28,49 | 355.413,70 | 19,15 | 862 | 16,44 | 25.046.098,57 | 11,64 | 1,109 | 1,000 | 1,492 |
| 1,500 1,999 | 116 | 2,21 | 3.620.933,42 | 1,67 | 16 | 8,60 | 172.721,32 | 9,31 | 112 | 2,14 | 3.448.212,10 | 1,60 | 1,669 | 1,500 | 1,992 |
| 2,000 2,499 | 1.211 | 23,06 | 46.077.259,07 | 21,22 | 27 | 14,52 | 311.250,42 | 16,77 | 1.209 | 23,06 | 45.766.008,65 | 21,26 | 2,003 | 2,000 | 2,472 |
| 2,500 2,999 | 11 | 0,21 | 467.065,61 | 0,22 | 3 | 1,61 | 46.296,57 | 2,49 | 10 | 0,19 | 420.769,04 | 0,20 | 2,851 | 2,500 | 2,988 |
| 3,000 3,499 | 5 | 0,10 | 105.943,82 | 0,05 | 1 | 0,54 | 475,47 | 0,03 | 5 | 0,10 | 105.468,35 | 0,05 | 3,045 | 3,000 | 3,079 |
| 3,500 3,999 | 5 | 0,10 | 162.669,24 | 0,07 | 1 | 0,54 | 176,91 | 0,01 | 5 | 0,10 | 162.492,33 | 0,08 | 3,553 | 3,500 | 3,750 |
| 4,000 4,499 | 2 | 0,04 | 68.244,79 | 0,03 | 0 | 0,00 | 0,00 | 0,00 | 2 | 0,04 | 68.244,79 | 0,03 | 4,000 | 4,000 | 4,000 |
| 5,000 5,499 | 1 | 0,02 | 3.928,75 | 0,00 | 1 | 0,54 | 3.928,75 | 0,21 | 0 | 0,00 | 0,00 | 0,00 | 0,000 | 5,130 | 5,130 |
| Total : | 5.251 | 100,00 | 217.100.283,78 | 100,00 | 186 | 100,00 | 1.855.971,74 | 100,00 | 5.242 | 100,00 | 215.244.312,04 | 100,00 | | | |
| Media Ponderada / <i>Weighted Average</i> : | | | | | | | | | | | | | 1,074 | | |
| Media Simple / <i>Average</i> : | | | 41.344,56 | | | | 9.978,34 | | | | 41.061,49 | | 1,134 | | |
| Mínimo / <i>Minimum</i> : | | | 1,00 | | | | 1,00 | | | | 95,86 | | 0,000 | | |
| Máximo / <i>Maximum</i> : | | | 313.265,22 | | | | 127.355,75 | | | | 313.265,22 | | 5,130 | | |