

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 (MCs)*

Fecha / *Date*: 31/10/2018

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 | 792 | 17,71 | 39.910.875,03 | 24,36 | 9 | 4,95 | 410.813,87 | 18,20 | 791 | 17,76 | 39.500.061,16 | 24,44 | 0,402 | 0,219 | 0,495 | |
| 0,500 0,999 | 3.297 | 73,74 | 111.959.756,43 | 68,33 | 122 | 67,03 | 1.083.835,09 | 48,02 | 3.289 | 73,83 | 110.875.921,34 | 68,62 | 0,656 | 0,509 | 0,970 | |
| 1,000 1,499 | 311 | 6,96 | 8.977.677,60 | 5,48 | 29 | 15,93 | 407.269,62 | 18,04 | 310 | 6,96 | 8.570.407,98 | 5,30 | 1,135 | 1,000 | 1,464 | |
| 1,500 1,999 | 42 | 0,94 | 1.682.352,74 | 1,03 | 9 | 4,95 | 59.715,53 | 2,65 | 38 | 0,85 | 1.622.637,21 | 1,00 | 1,697 | 1,500 | 1,894 | |
| 2,000 2,499 | 16 | 0,36 | 844.151,82 | 0,52 | 10 | 5,49 | 280.706,10 | 12,44 | 14 | 0,31 | 563.445,72 | 0,35 | 2,182 | 2,000 | 2,332 | |
| 2,500 2,999 | 11 | 0,25 | 427.626,55 | 0,26 | 3 | 1,65 | 14.700,17 | 0,65 | 11 | 0,25 | 412.926,38 | 0,26 | 2,720 | 2,560 | 2,832 | |
| 3,500 3,999 | 2 | 0,04 | 43.459,31 | 0,03 | 0 | 0,00 | 0,00 | 0,00 | 2 | 0,04 | 43.459,31 | 0,03 | 3,733 | 3,500 | 3,809 | |
| Total : | 4.471 | 100,00 | 163.845.899,48 | 100,00 | 182 | 100,00 | 2.257.040,38 | 100,00 | 4.455 | 100,00 | 161.588.859,10 | 100,00 | | | | |
| Media Ponderada / <i>Weighted Average</i> : | | | | | | | | | | | | | | | | 0,641 |
| Media Simple / <i>Average</i> : | | | 36.646,37 | | | | 12.401,32 | | | | 36.271,35 | | 0,677 | | | |
| Mínimo / <i>Minimum</i> : | | | 42,61 | | | | 27,84 | | | | 42,61 | | 0,219 | | | |
| Máximo / <i>Maximum</i> : | | | 283.221,38 | | | | 159.255,78 | | | | 277.528,78 | | 3,809 | | | |