

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*: 31/12/2018

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 | 774 | 17,63 | 38.785.849,60 | 24,32 | 11 | 6,75 | 422.956,41 | 18,36 | 773 | 17,68 | 38.362.893,19 | 24,41 | 0,405 | 0,219 | 0,496 | |
| 0,500 0,999 | 3.244 | 73,88 | 109.129.959,78 | 68,43 | 101 | 61,96 | 1.147.174,85 | 49,81 | 3.235 | 73,98 | 107.982.784,93 | 68,70 | 0,659 | 0,503 | 0,996 | |
| 1,000 1,499 | 303 | 6,90 | 8.701.467,82 | 5,46 | 32 | 19,63 | 397.903,02 | 17,28 | 301 | 6,88 | 8.303.564,80 | 5,28 | 1,137 | 1,000 | 1,459 | |
| 1,500 1,999 | 42 | 0,96 | 1.676.767,72 | 1,05 | 8 | 4,91 | 57.061,16 | 2,48 | 38 | 0,87 | 1.619.706,56 | 1,03 | 1,697 | 1,500 | 1,894 | |
| 2,000 2,499 | 15 | 0,34 | 726.316,21 | 0,46 | 9 | 5,52 | 262.392,17 | 11,39 | 13 | 0,30 | 463.924,04 | 0,30 | 2,153 | 2,000 | 2,334 | |
| 2,500 2,999 | 11 | 0,25 | 423.732,40 | 0,27 | 2 | 1,23 | 15.635,06 | 0,68 | 11 | 0,25 | 408.097,34 | 0,26 | 2,723 | 2,569 | 2,846 | |
| 3,500 3,999 | 2 | 0,05 | 42.496,91 | 0,03 | 0 | 0,00 | 0,00 | 0,00 | 2 | 0,05 | 42.496,91 | 0,03 | 3,735 | 3,500 | 3,809 | |
| Total : | 4.391 | 100,00 | 159.486.590,44 | 100,00 | 163 | 100,00 | 2.303.122,67 | 100,00 | 4.373 | 100,00 | 157.183.467,77 | 100,00 | | | | |
| Media Ponderada / <i>Weighted Average</i> : | | | | | | | | | | | | | | | | 0,643 |
| Media Simple / <i>Average</i> : | | | 36.321,25 | | | | 14.129,59 | | | | 35.944,08 | | | | | 0,679 |
| Mínimo / <i>Minimum</i> : | | | 22,89 | | | | 80,19 | | | | 22,89 | | | | | 0,219 |
| Máximo / <i>Maximum</i> : | | | 283.221,38 | | | | 163.006,04 | | | | 274.740,29 | | | | | 3,809 |