

## VALENCIA HIPOTECARIO 2 Fondo de Titulización Hipotecaria

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Intervalos de Relación Principal actual / Valor de Tasación (%CLTV) / Distribution by current Loan-to-Value Ratio (% CLTV) Intervals

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

Fecha / Date: 31/12/2017

Divisa / Currency: EUR

Intervalos de %CLTV %CLTV Intervals	Saldo Vivo de Principal Outstanding Principal Balance				Principal Vencido Impagado Overdue Principal				Principal Pendiente Vencimiento Outstanding Principal				%CLTV Media Ponderada Weighted Average % CLTV	
	Num.	%	Importe / Amount	%	Num.	%	Importe / Amount	%	Num.	%	Importe / Amount	%	SVP / OPB	PPV / OP
0,01 5,00	506	10,38	2.404.076,83	1,29	25	13,74	465.294,53	22,37	499	10,25	1.938.782,30	1,05	8,015	3,331
5,01 10,00	477	9,79	5.145.409,90	2,75	14	7,69	96.313,25	4,63	477	9,80	5.049.096,65	2,73	8,235	7,773
10,01 15,00	445	9,13	8.804.033,43	4,71	11	6,04	232.942,91	11,20	445	9,15	8.571.090,52	4,64	13,621	12,449
15,01 20,00	454	9,32	12.502.308,16	6,69	11	6,04	21.960,02	1,06	454	9,33	12.480.348,14	6,75	17,654	17,613
20,01 25,00	530	10,88	17.946.738,07	9,60	17	9,34	75.215,09	3,62	530	10,89	17.871.522,98	9,67	22,740	22,591
25,01 30,00	569	11,68	23.407.185,39	12,52	16	8,79	249.141,00	11,98	569	11,69	23.158.044,39	12,53	27,882	27,423
30,01 35,00	503	10,32	25.306.150,11	13,54	19	10,44	215.088,07	10,34	503	10,34	25.091.062,04	13,57	32,942	32,591
35,01 40,00	499	10,24	27.846.470,52	14,90	14	7,69	142.361,36	6,84	499	10,25	27.704.109,16	14,99	37,893	37,610
40,01 45,00	480	9,85	30.060.556,24	16,08	25	13,74	243.825,37	11,72	480	9,86	29.816.730,87	16,13	42,815	42,373
45,01 50,00	208	4,27	15.805.679,08	8,45	16	8,79	225.648,25	10,85	208	4,27	15.580.030,83	8,43	48,087	47,159
50,01 55,00	194	3,98	17.078.560,28	9,14	12	6,59	85.188,88	4,09	194	3,99	16.993.371,40	9,19	52,332	52,038
55,01 60,00	7	0,14	565.641,06	0,30	2	1,10	27.440,01	1,32	7	0,14	538.201,05	0,29	59,495	56,187
60,01 65,00	1	0,02	71.814,45	0,04	0	0,00	0,00	0,00	1	0,02	71.814,45	0,04	62,637	62,637
<b>Total :</b>	<b>4.873</b>	<b>100,00</b>	<b>186.944.623,52</b>	<b>100,00</b>	<b>182</b>	<b>100,00</b>	<b>2.080.418,74</b>	<b>100,00</b>	<b>4.866</b>	<b>100,00</b>	<b>184.864.204,78</b>	<b>100,00</b>		
<b>Media Ponderada / Weighted Average :</b>													<b>33,865</b>	<b>33,473</b>
<b>Media Simple / Average :</b>			<b>38.363,35</b>				<b>11.430,87</b>				<b>37.991,00</b>		<b>25,214</b>	<b>24,953</b>
<b>Mínimo / Minimum :</b>			<b>72,07</b>				<b>4,83</b>				<b>72,07</b>		<b>0,099</b>	<b>0,099</b>
<b>Máximo / Maximum :</b>			<b>291.448,98</b>				<b>140.539,58</b>				<b>291.448,98</b>		<b>72,922</b>	<b>62,637</b>