

## BZ Hipotecario 2 Fondo de Titulización Hipotecaria

Cartera de Activos Titulizados / *Portfolio of Securitised Assets*

Distribución por Intervalos de Fecha de Vencimiento Final / *Distribution by Final Maturity Date Intervals*

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

Fecha / *Date*: 31/05/2003

Divisa / *Currency*: EUR

| Intervalos anuales<br><i>Annual Intervals</i>      | Saldo Vivo de Principal<br><i>Outstanding Principal Balance</i> |               |                         |               | Principal Vencido Impagado<br><i>Overdue Principal</i> |               |                         |               | Principal Pendiente Vencimiento<br><i>Outstanding Principal</i> |               |                         |               | Tipo Interés<br><i>Interest Rate</i> | Vida residual<br><i>Residual Life</i>   |
|--|---|---------------|-------------------------|---------------|--|---------------|-------------------------|---------------|---|---------------|-------------------------|---------------|--------------------------------------|---|
|  | Num.  | %             | Importe / <i>Amount</i> | %             | Num.   | %             | Importe / <i>Amount</i> | %             | Num.  | %             | Importe / <i>Amount</i> | %             | Media Pond.<br><i>W. Average</i>     | M. Pond. Meses<br><i>W. Avg. Months</i> |
| 1993   | 234   | 4,46          | 3.513.321,09            | 2,25          | 4  | 2,07          | 2.571,85                | 3,01          | 234   | 4,46          | 3.510.749,24            | 2,25          | 5,705%                               | 56,206                                  |
| 1994   | 531   | 10,13         | 7.944.785,82            | 5,09          | 15   | 7,77          | 13.485,84               | 15,78         | 530   | 10,11         | 7.931.299,98            | 5,09          | 5,604%                               | 66,541                                  |
| 1995   | 301   | 5,74          | 4.852.321,40            | 3,11          | 8  | 4,15          | 2.652,90                | 3,10          | 301   | 5,74          | 4.849.668,50            | 3,11          | 4,978%                               | 91,272                                  |
| 1996   | 436   | 8,31          | 9.391.201,05            | 6,02          | 24   | 12,44         | 10.500,60               | 12,28         | 436   | 8,32          | 9.380.700,45            | 6,01          | 4,843%                               | 109,390                                 |
| 1997   | 526   | 10,03         | 14.221.719,35           | 9,11          | 21   | 10,88         | 13.141,93               | 15,37         | 526   | 10,03         | 14.208.577,42           | 9,11          | 4,652%                               | 130,864                                 |
| 1998   | 1.350   | 25,74         | 47.045.402,89           | 30,15         | 49   | 25,39         | 14.058,27               | 16,45         | 1.350   | 25,75         | 47.031.344,62           | 30,16         | 5,026%                               | 162,177                                 |
| 1999   | 1.866   | 35,58         | 69.077.413,99           | 44,27         | 72   | 37,31         | 29.065,08               | 34,00         | 1.866   | 35,59         | 69.048.348,91           | 44,27         | 4,318%                               | 159,038                                 |
| <b>Total :</b>                                     | <b>5.244</b>  | <b>100,00</b> | <b>156.046.165,60</b>   | <b>100,00</b> | <b>193</b>   | <b>100,00</b> | <b>85.476,47</b>        | <b>100,00</b> | <b>5.243</b>  | <b>100,00</b> | <b>155.960.689,13</b>   | <b>100,00</b> |                                      |   |
| <b>Media Ponderada / <i>Weighted Average</i> :</b> |   |               |                         |               |  |               |                         |               |   |               |                         |               | <b>4,711%</b>                        | <b>145,306</b>                          |
| <b>Media Simple / <i>Average</i> :</b>             |   |               | <b>29.757,09</b>        |               |  |               | <b>442,88</b>           |               |   |               | <b>29.746,46</b>        |               | <b>4,837%</b>                        | <b>110,294</b>                          |
| <b>Mínimo / <i>Minimum</i> :</b>                   |   |               | <b>195,33</b>           |               |  |               | <b>25,27</b>            |               |   |               | <b>195,33</b>           |               | <b>3,250%</b>                        | <b>01/06/2003</b>                       |
| <b>Máximo / <i>Maximum</i> :</b>                   |   |               | <b>506.689,95</b>       |               |  |               | <b>6.056,69</b>         |               |   |               | <b>506.689,95</b>       |               | <b>8,000%</b>                        | <b>01/04/2025</b>                       |

Medias ponderadas por el principal pendiente de vencimiento / *Averages weighted by the outstanding principal.*

Tipo Int.: Tipo de interés nominal anual / *Int. Rate: Annual nominal interest rate.*