

## 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*: 31/12/2006

Divisa / *Currency*: EUR

| Intervalos de %CLTV<br>%CLTV Intervals      |       | 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> |               |                       |               | %CLTV Media Ponderada<br><i>Weighted Average % CLTV</i> |               |
|---|-------|---|---------------|-----------------------|---------------|--|---------------|-------------------|---------------|---|---------------|-----------------------|---------------|---|---------------|
|   |       | Num.  | %             | Importe / Amount      | %             | Num.   | %             | Importe / Amount  | %             | Num.  | %             | Importe / Amount      | %             | SVP / OPB   | PPV / OP      |
| 0,01  | 5,00  | 877   | 8,84          | 1.996.551,37          | 0,96          | 42   | 6,01          | 19.216,38         | 7,48          | 870   | 8,77          | 1.977.334,99          | 0,95          | 3,321   | 3,298         |
| 5,01  | 10,00 | 859   | 8,66          | 5.871.617,28          | 2,83          | 39   | 5,58          | 13.727,61         | 5,34          | 859   | 8,66          | 5.857.889,67          | 2,82          | 7,871   | 7,852         |
| 10,01                                       | 15,00 | 1.008   | 10,16         | 11.164.454,39         | 5,37          | 41   | 5,87          | 15.704,38         | 6,11          | 1.008   | 10,17         | 11.148.750,01         | 5,37          | 12,766  | 12,747        |
| 15,01                                       | 20,00 | 964   | 9,72          | 14.282.761,99         | 6,87          | 42   | 6,01          | 28.156,11         | 10,95         | 964   | 9,72          | 14.254.605,88         | 6,87          | 17,695  | 17,653        |
| 20,01                                       | 25,00 | 970   | 9,78          | 17.207.550,11         | 8,28          | 63   | 9,01          | 19.947,88         | 7,76          | 970   | 9,78          | 17.187.602,23         | 8,28          | 22,609  | 22,583        |
| 25,01                                       | 30,00 | 975   | 9,83          | 21.596.924,71         | 10,39         | 63   | 9,01          | 22.752,83         | 8,85          | 975   | 9,83          | 21.574.171,88         | 10,40         | 27,600  | 27,571        |
| 30,01                                       | 35,00 | 1.028   | 10,36         | 24.553.111,49         | 11,82         | 58   | 8,30          | 24.316,54         | 9,46          | 1.028   | 10,37         | 24.528.794,95         | 11,82         | 32,612  | 32,578        |
| 35,01                                       | 40,00 | 918   | 9,25          | 25.790.669,83         | 12,41         | 80   | 11,44         | 25.726,78         | 10,01         | 918   | 9,26          | 25.764.943,05         | 12,42         | 37,461  | 37,423        |
| 40,01                                       | 45,00 | 534   | 5,38          | 17.565.244,62         | 8,45          | 33   | 4,72          | 10.866,01         | 4,23          | 534   | 5,39          | 17.554.378,61         | 8,46          | 42,508  | 42,481        |
| 45,01                                       | 50,00 | 388   | 3,91          | 14.181.846,31         | 6,83          | 41   | 5,87          | 10.089,43         | 3,92          | 388   | 3,91          | 14.171.756,88         | 6,83          | 47,515  | 47,481        |
| 50,01                                       | 55,00 | 627   | 6,32          | 21.732.304,16         | 10,46         | 89   | 12,73         | 22.985,44         | 8,94          | 627   | 6,32          | 21.709.318,72         | 10,46         | 52,342  | 52,285        |
| 55,01                                       | 60,00 | 334   | 3,37          | 14.452.193,30         | 6,96          | 37   | 5,29          | 17.297,28         | 6,73          | 334   | 3,37          | 14.434.896,02         | 6,96          | 57,920  | 57,843        |
| 60,01                                       | 65,00 | 421   | 4,24          | 16.403.329,58         | 7,89          | 70   | 10,01         | 26.199,57         | 10,19         | 421   | 4,25          | 16.377.130,01         | 7,89          | 61,396  | 61,291        |
| 65,01                                       | 70,00 | 19  | 0,19          | 972.419,72            | 0,47          | 1  | 0,14          | 74,03             | 0,03          | 19  | 0,19          | 972.345,69            | 0,47          | 65,765  | 65,760        |
| <b>Total :</b>                              |       | <b>9.922</b>  | <b>100,00</b> | <b>207.770.978,86</b> | <b>100,00</b> | <b>699</b>   | <b>100,00</b> | <b>257.060,27</b> | <b>100,00</b> | <b>9.915</b>  | <b>100,00</b> | <b>207.513.918,59</b> | <b>100,00</b> |   |               |
| <b>Media Ponderada / Weighted Average :</b> |       |   |               |                       |               |  |               |                   |               |   |               |                       |               | <b>36,898</b>   | <b>36,860</b> |
| <b>Media Simple / Average :</b>             |       |   |               | <b>20.940,43</b>      |               |  |               | <b>367,75</b>     |               |   |               | <b>20.929,29</b>      |               | <b>27,747</b>   | <b>27,709</b> |
| <b>Mínimo / Minimum :</b>                   |       |   |               | <b>0,60</b>           |               |  |               | <b>0,06</b>       |               |   |               | <b>1,48</b>           |               | <b>0,000</b>  | <b>0,002</b>  |
| <b>Máximo / Maximum :</b>                   |       |   |               | <b>169.044,15</b>     |               |  |               | <b>10.084,49</b>  |               |   |               | <b>169.044,15</b>     |               | <b>70,687</b>   | <b>67,007</b> |

Medias ponderadas por el saldo vivo de principal (SVP) y por el principal pendiente de vencimiento (PPV).  
*Averages weighted by the outstanding principal balance (OPB) and by the outstanding principal (OP).*