

## BZ Hipotecario 2 Fondo de Titulizacion 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: 31/12/2004

Divisa / Currency: EUR

| Intervalos anuales<br>Annual Intervals      | Saldo Vivo de Principal<br>Outstanding Principal Balance |               |                      |               | Principal Vencido Impagado<br>Overdue Principal |               |                  |               | Principal Pendiente Vencimiento<br>Outstanding Principal |               |                      |               | Tipo Interés<br>Interest Rate<br>Media Pond.<br>W. Average | Vida residual<br>Residual Life<br>M. Pond. Meses<br>W. Avg. Months |
|---------------------------------------------|----------------------------------------------------------|---------------|----------------------|---------------|-------------------------------------------------|---------------|------------------|---------------|----------------------------------------------------------|---------------|----------------------|---------------|------------------------------------------------------------|--------------------------------------------------------------------|
|                                             | Num.                                                     | %             | Importe / Amount     | %             | Num.                                            | %             | Importe / Amount | %             | Num.                                                     | %             | Importe / Amount     | %             |                                                            |                                                                    |
| 2004                                        | 1                                                        | 0,03          | 1.456,67             | 0,00          | 1                                               | 0,75          | 1.456,67         | 2,60          | 0                                                        | 0,00          | 0,00                 | 0,00          | 0,000%                                                     | 0,000                                                              |
| 2005                                        | 160                                                      | 4,20          | 481.404,90           | 0,48          | 1                                               | 0,75          | 409,03           | 0,73          | 160                                                      | 4,20          | 480.995,87           | 0,48          | 4,844%                                                     | 8,873                                                              |
| 2006                                        | 348                                                      | 9,14          | 2.137.845,20         | 2,14          | 16                                              | 11,94         | 10.922,61        | 19,50         | 348                                                      | 9,14          | 2.126.922,59         | 2,13          | 4,638%                                                     | 17,169                                                             |
| 2007                                        | 161                                                      | 4,23          | 1.779.679,38         | 1,78          | 5                                               | 3,73          | 2.628,33         | 4,69          | 161                                                      | 4,23          | 1.777.051,05         | 1,78          | 4,147%                                                     | 30,123                                                             |
| 2008                                        | 237                                                      | 6,23          | 3.199.744,13         | 3,20          | 11                                              | 8,21          | 6.121,01         | 10,93         | 237                                                      | 6,23          | 3.193.623,12         | 3,20          | 4,474%                                                     | 42,531                                                             |
| 2009                                        | 464                                                      | 12,19         | 7.659.568,27         | 7,66          | 11                                              | 8,21          | 4.076,23         | 7,28          | 464                                                      | 12,19         | 7.655.492,04         | 7,66          | 4,333%                                                     | 52,678                                                             |
| 2010                                        | 230                                                      | 6,04          | 4.362.515,10         | 4,36          | 7                                               | 5,22          | 1.549,50         | 2,77          | 230                                                      | 6,04          | 4.360.965,60         | 4,36          | 4,244%                                                     | 65,591                                                             |
| 2011                                        | 221                                                      | 5,81          | 4.933.676,58         | 4,93          | 8                                               | 5,97          | 2.343,23         | 4,18          | 221                                                      | 5,81          | 4.931.333,35         | 4,93          | 3,933%                                                     | 77,795                                                             |
| 2012                                        | 198                                                      | 5,20          | 5.186.729,34         | 5,19          | 11                                              | 8,21          | 3.909,22         | 6,98          | 198                                                      | 5,20          | 5.182.820,12         | 5,19          | 3,815%                                                     | 90,087                                                             |
| 2013                                        | 293                                                      | 7,70          | 8.460.401,11         | 8,46          | 9                                               | 6,72          | 2.628,81         | 4,69          | 293                                                      | 7,70          | 8.457.772,30         | 8,46          | 4,443%                                                     | 102,419                                                            |
| 2014                                        | 417                                                      | 10,95         | 13.887.802,96        | 13,89         | 6                                               | 4,48          | 2.176,99         | 3,89          | 417                                                      | 10,96         | 13.885.625,97        | 13,89         | 3,899%                                                     | 112,195                                                            |
| 2015                                        | 45                                                       | 1,18          | 1.462.792,05         | 1,46          | 0                                               | 0,00          | 0,00             | 0,00          | 45                                                       | 1,18          | 1.462.792,05         | 1,46          | 4,066%                                                     | 125,210                                                            |
| 2016                                        | 57                                                       | 1,50          | 2.006.403,13         | 2,01          | 1                                               | 0,75          | 561,13           | 1,00          | 57                                                       | 1,50          | 2.005.842,00         | 2,01          | 4,111%                                                     | 138,596                                                            |
| 2017                                        | 83                                                       | 2,18          | 3.280.302,98         | 3,28          | 6                                               | 4,48          | 2.634,49         | 4,70          | 83                                                       | 2,18          | 3.277.668,49         | 3,28          | 4,020%                                                     | 150,454                                                            |
| 2018                                        | 161                                                      | 4,23          | 6.432.229,39         | 6,43          | 10                                              | 7,46          | 6.043,68         | 10,79         | 161                                                      | 4,23          | 6.426.185,71         | 6,43          | 4,546%                                                     | 163,294                                                            |
| 2019                                        | 247                                                      | 6,49          | 10.595.257,96        | 10,60         | 7                                               | 5,22          | 1.486,56         | 2,65          | 247                                                      | 6,49          | 10.593.771,40        | 10,60         | 3,789%                                                     | 173,081                                                            |
| 2020                                        | 20                                                       | 0,53          | 834.620,78           | 0,83          | 0                                               | 0,00          | 0,00             | 0,00          | 20                                                       | 0,53          | 834.620,78           | 0,84          | 3,546%                                                     | 187,159                                                            |
| 2021                                        | 51                                                       | 1,34          | 2.469.146,64         | 2,47          | 0                                               | 0,00          | 0,00             | 0,00          | 51                                                       | 1,34          | 2.469.146,64         | 2,47          | 3,660%                                                     | 196,660                                                            |
| 2022                                        | 49                                                       | 1,29          | 1.962.480,35         | 1,96          | 1                                               | 0,75          | 190,18           | 0,34          | 49                                                       | 1,29          | 1.962.290,17         | 1,96          | 4,022%                                                     | 209,804                                                            |
| 2023                                        | 162                                                      | 4,26          | 7.748.439,27         | 7,75          | 7                                               | 5,22          | 3.103,59         | 5,54          | 162                                                      | 4,26          | 7.745.335,68         | 7,75          | 4,453%                                                     | 223,048                                                            |
| 2024                                        | 202                                                      | 5,31          | 11.113.607,36        | 11,11         | 16                                              | 11,94         | 3.768,17         | 6,73          | 202                                                      | 5,31          | 11.109.839,19        | 11,12         | 3,823%                                                     | 232,553                                                            |
| <b>Total :</b>                              | <b>3.807</b>                                             | <b>100,00</b> | <b>99.996.103,55</b> | <b>100,00</b> | <b>134</b>                                      | <b>100,00</b> | <b>56.009,43</b> | <b>100,00</b> | <b>3.806</b>                                             | <b>100,00</b> | <b>99.940.094,12</b> | <b>100,00</b> |                                                            |                                                                    |
| <b>Media Ponderada / Weighted Average :</b> |                                                          |               |                      |               |                                                 |               |                  |               |                                                          |               |                      |               | <b>4,102%</b>                                              | <b>134,041</b>                                                     |
| <b>Media Simple / Average :</b>             |                                                          |               | <b>26.266,38</b>     |               |                                                 |               | <b>417,98</b>    |               |                                                          |               | <b>26.258,56</b>     |               | <b>4,246%</b>                                              | <b>98,575</b>                                                      |
| <b>Mínimo / Minimum :</b>                   |                                                          |               | <b>10,16</b>         |               |                                                 |               | <b>20,60</b>     |               |                                                          |               | <b>10,16</b>         |               | <b>2,750%</b>                                              | <b>01/01/2005</b>                                                  |
| <b>Máximo / Maximum :</b>                   |                                                          |               | <b>482.314,34</b>    |               |                                                 |               | <b>3.821,77</b>  |               |                                                          |               | <b>482.314,34</b>    |               | <b>8,000%</b>                                              | <b>01/12/2024</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.