

## HIPOTECARIO 2 Fondo de Titulización Hipotecaria

Cartera de Activos Titulizados / Portfolio of Securitised Assets

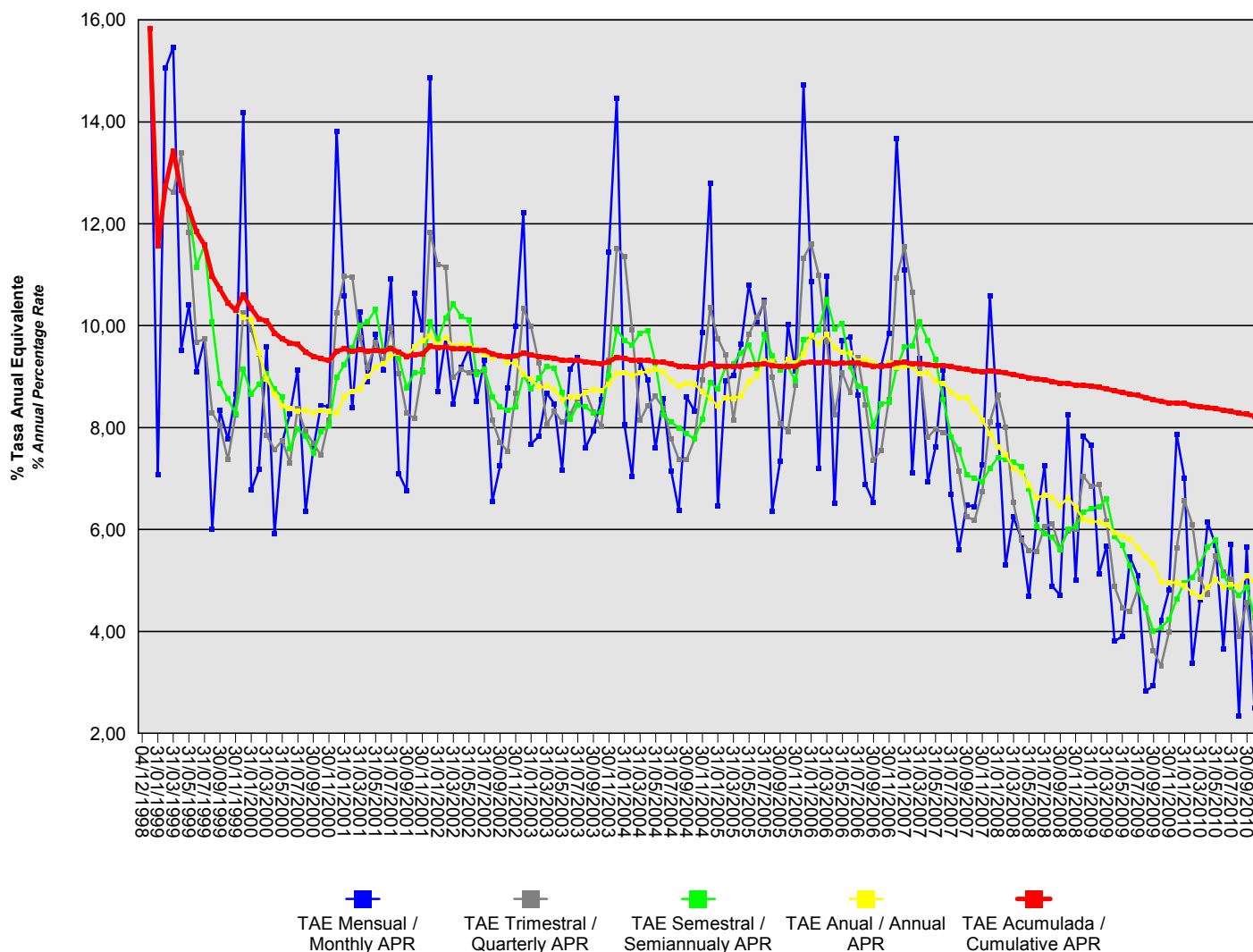
Tasa de Amortización Anticipada / Prepayment Rate

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

Fecha / Date: 31/10/2010

Divisa / Currency: EUR

Esta serie histórica calculada a esta fecha puede diferir de las series históricas calculadas con anterioridad a consecuencia de cobros de los activos titulizados comunicados o modificados por el Administrador correspondiente con posterioridad a sus fechas de efectividad / This historical series calculated as at today's date may differ from previously calculated historical series following collections of the securitised assets communicated or modified by the relevant Servicer after their effective dates



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| Fecha<br>Date | % Tasa Anual Equivalente<br>% Annual Percentage Rate |                         |                         |                 |                         |
|---------------|------------------------------------------------------|-------------------------|-------------------------|-----------------|-------------------------|
|               | Mensual<br>Monthly                                   | Trimestral<br>Quarterly | Semestral<br>Semiannual | Anual<br>Annual | Acumulada<br>Cumulative |
| 31/10/2010    | 2,50                                                 | 3,51                    | 4,27                    | 4,96            | 8,22                    |
| 30/09/2010    | 5,65                                                 | 4,57                    | 4,87                    | 5,10            | 8,26                    |
| 31/08/2010    | 2,34                                                 | 3,91                    | 4,70                    | 4,88            | 8,28                    |
| 31/07/2010    | 5,70                                                 | 5,02                    | 4,87                    | 4,92            | 8,32                    |
| 30/06/2010    | 3,66                                                 | 5,17                    | 5,09                    | 4,87            | 8,34                    |
| 31/05/2010    | 5,69                                                 | 5,49                    | 5,80                    | 5,02            | 8,37                    |
| 30/04/2010    | 6,14                                                 | 4,72                    | 5,65                    | 4,87            | 8,39                    |
| 31/03/2010    | 4,63                                                 | 5,02                    | 5,33                    | 4,67            | 8,41                    |
| 28/02/2010    | 3,37                                                 | 6,10                    | 5,05                    | 4,76            | 8,44                    |
| 31/01/2010    | 7,01                                                 | 6,57                    | 4,96                    | 4,91            | 8,47                    |
| 31/12/2009    | 7,86                                                 | 5,64                    | 4,64                    | 4,96            | 8,48                    |
| 30/11/2009    | 4,81                                                 | 3,99                    | 4,23                    | 4,96            | 8,49                    |
| 31/10/2009    | 4,22                                                 | 3,33                    | 4,08                    | 4,97            | 8,52                    |
| 30/09/2009    | 2,93                                                 | 3,62                    | 4,01                    | 5,32            | 8,55                    |
| 31/08/2009    | 2,83                                                 | 4,47                    | 4,47                    | 5,46            | 8,59                    |
| 31/07/2009    | 5,09                                                 | 4,82                    | 4,85                    | 5,63            | 8,63                    |
| 30/06/2009    | 5,46                                                 | 4,39                    | 5,28                    | 5,81            | 8,66                    |
| 31/05/2009    | 3,91                                                 | 4,47                    | 5,68                    | 5,87            | 8,69                    |
| 30/04/2009    | 3,81                                                 | 4,88                    | 5,86                    | 5,94            | 8,72                    |
| 31/03/2009    | 5,68                                                 | 6,16                    | 6,60                    | 6,10            | 8,76                    |
| 28/02/2009    | 5,13                                                 | 6,88                    | 6,45                    | 6,15            | 8,79                    |
| 31/01/2009    | 7,65                                                 | 6,84                    | 6,41                    | 6,16            | 8,82                    |
| 31/12/2008    | 7,83                                                 | 7,05                    | 6,34                    | 6,20            | 8,83                    |
| 30/11/2008    | 5,01                                                 | 6,01                    | 6,06                    | 6,43            | 8,83                    |
| 31/10/2008    | 8,26                                                 | 5,97                    | 6,01                    | 6,62            | 8,87                    |
| 30/09/2008    | 4,72                                                 | 5,63                    | 5,60                    | 6,47            | 8,87                    |
| 31/08/2008    | 4,89                                                 | 6,12                    | 5,85                    | 6,61            | 8,91                    |
| 31/07/2008    | 7,26                                                 | 6,05                    | 5,92                    | 6,67            | 8,94                    |
| 30/06/2008    | 6,19                                                 | 5,57                    | 6,05                    | 6,63            | 8,95                    |
| 31/05/2008    | 4,69                                                 | 5,59                    | 6,80                    | 6,87            | 8,98                    |
| 30/04/2008    | 5,83                                                 | 5,79                    | 7,23                    | 7,12            | 9,01                    |
| 31/03/2008    | 6,25                                                 | 6,54                    | 7,33                    | 7,21            | 9,04                    |
| 29/02/2008    | 5,30                                                 | 8,00                    | 7,37                    | 7,47            | 9,07                    |
| 31/01/2008    | 8,04                                                 | 8,64                    | 7,42                    | 7,62            | 9,10                    |
| 31/12/2007    | 10,58                                                | 8,12                    | 7,19                    | 7,88            | 9,11                    |
| 30/11/2007    | 7,28                                                 | 6,74                    | 6,94                    | 8,15            | 9,10                    |
| 31/10/2007    | 6,44                                                 | 6,18                    | 7,00                    | 8,36            | 9,11                    |
| 30/09/2007    | 6,49                                                 | 6,26                    | 7,08                    | 8,59            | 9,14                    |
| 31/08/2007    | 5,60                                                 | 7,15                    | 7,57                    | 8,59            | 9,16                    |
| 31/07/2007    | 6,69                                                 | 7,82                    | 7,81                    | 8,70            | 9,20                    |
| 30/06/2007    | 9,13                                                 | 7,90                    | 8,55                    | 8,86            | 9,22                    |
| 31/05/2007    | 7,62                                                 | 7,98                    | 9,33                    | 8,91            | 9,22                    |
| 30/04/2007    | 6,93                                                 | 7,81                    | 9,70                    | 9,09            | 9,24                    |
| 31/03/2007    | 9,36                                                 | 9,20                    | 10,07                   | 9,05            | 9,26                    |

## HIPOTECARIO 2 Fondo de Titulización Hipotecaria

### Cartera de Activos Titulizados / Portfolio of Securitised Assets

### Tasa de Amortización Anticipada / Prepayment Rate

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

**Fecha / Date:** 31/10/2010

**Divisa / Currency:** EUR

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| Fecha<br>Date | % Tasa Anual Equivalente<br>% Annual Percentage Rate |                         |                           |                 |                         |
|---------------|------------------------------------------------------|-------------------------|---------------------------|-----------------|-------------------------|
|               | Mensual<br>Monthly                                   | Trimestral<br>Quarterly | Semestral<br>Semiannually | Anual<br>Annual | Acumulada<br>Cumulative |
| 28/02/2007    | 7,11                                                 | 10,66                   | 9,61                      | 9,19            | 9,26                    |
| 31/01/2007    | 11,09                                                | 11,55                   | 9,58                      | 9,20            | 9,28                    |
| 31/12/2006    | 13,67                                                | 10,94                   | 9,16                      | 9,18            | 9,26                    |
| 30/11/2006    | 9,86                                                 | 8,55                    | 8,50                      | 9,27            | 9,22                    |
| 31/10/2006    | 9,21                                                 | 7,55                    | 8,47                      | 9,21            | 9,21                    |
| 30/09/2006    | 6,53                                                 | 7,36                    | 8,02                      | 9,28            | 9,21                    |
| 31/08/2006    | 6,89                                                 | 8,45                    | 8,77                      | 9,34            | 9,24                    |
| 31/07/2006    | 8,64                                                 | 9,38                    | 8,82                      | 9,30            | 9,26                    |
| 30/06/2006    | 9,79                                                 | 8,68                    | 9,19                      | 9,46            | 9,27                    |
| 31/05/2006    | 9,70                                                 | 9,08                    | 10,04                     | 9,48            | 9,26                    |
| 30/04/2006    | 6,52                                                 | 8,25                    | 9,94                      | 9,57            | 9,26                    |
| 31/03/2006    | 10,97                                                | 9,70                    | 10,52                     | 9,83            | 9,29                    |
| 28/02/2006    | 7,20                                                 | 10,99                   | 9,92                      | 9,66            | 9,27                    |
| 31/01/2006    | 10,86                                                | 11,60                   | 9,78                      | 9,80            | 9,29                    |
| 31/12/2005    | 14,73                                                | 11,33                   | 9,72                      | 9,44            | 9,27                    |
| 30/11/2005    | 9,12                                                 | 8,84                    | 8,92                      | 9,27            | 9,21                    |
| 31/10/2005    | 10,03                                                | 7,93                    | 9,20                      | 9,34            | 9,21                    |
| 30/09/2005    | 7,34                                                 | 8,08                    | 9,13                      | 9,19            | 9,20                    |
| 31/08/2005    | 6,36                                                 | 9,00                    | 9,41                      | 9,30            | 9,22                    |
| 31/07/2005    | 10,49                                                | 10,46                   | 9,83                      | 9,30            | 9,26                    |
| 30/06/2005    | 10,08                                                | 10,17                   | 9,16                      | 9,02            | 9,24                    |
| 31/05/2005    | 10,79                                                | 9,82                    | 9,63                      | 8,90            | 9,23                    |
| 30/04/2005    | 9,64                                                 | 9,19                    | 9,47                      | 8,63            | 9,21                    |
| 31/03/2005    | 9,03                                                 | 8,15                    | 9,25                      | 8,57            | 9,20                    |
| 28/02/2005    | 8,92                                                 | 9,43                    | 9,18                      | 8,59            | 9,21                    |
| 31/01/2005    | 6,47                                                 | 9,75                    | 8,77                      | 8,44            | 9,21                    |
| 31/12/2004    | 12,80                                                | 10,35                   | 8,88                      | 8,57            | 9,25                    |
| 30/11/2004    | 9,87                                                 | 8,93                    | 8,16                      | 8,71            | 9,20                    |
| 31/10/2004    | 8,32                                                 | 7,77                    | 7,78                      | 8,85            | 9,19                    |
| 30/09/2004    | 8,60                                                 | 7,38                    | 7,88                      | 8,87            | 9,20                    |
| 31/08/2004    | 6,38                                                 | 7,37                    | 8,00                      | 8,81            | 9,21                    |
| 31/07/2004    | 7,16                                                 | 7,78                    | 8,11                      | 8,91            | 9,25                    |
| 30/06/2004    | 8,58                                                 | 8,37                    | 8,26                      | 9,10            | 9,28                    |
| 31/05/2004    | 7,60                                                 | 8,62                    | 9,27                      | 9,14            | 9,29                    |
| 30/04/2004    | 8,94                                                 | 8,43                    | 9,91                      | 9,11            | 9,32                    |
| 31/03/2004    | 9,30                                                 | 8,14                    | 9,85                      | 9,07            | 9,32                    |
| 29/02/2004    | 7,04                                                 | 9,92                    | 9,62                      | 9,02            | 9,32                    |
| 31/01/2004    | 8,06                                                 | 11,36                   | 9,71                      | 9,08            | 9,36                    |
| 31/12/2003    | 14,46                                                | 11,52                   | 9,93                      | 9,05            | 9,38                    |
| 30/11/2003    | 11,45                                                | 9,32                    | 9,02                      | 8,85            | 9,29                    |
| 31/10/2003    | 8,55                                                 | 8,03                    | 8,30                      | 8,73            | 9,26                    |
| 30/09/2003    | 7,93                                                 | 8,31                    | 8,29                      | 8,75            | 9,27                    |
| 31/08/2003    | 7,60                                                 | 8,72                    | 8,41                      | 8,69            | 9,29                    |
| 31/07/2003    | 9,38                                                 | 8,57                    | 8,45                      | 8,61            | 9,32                    |

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### Cartera de Activos Titulizados / Portfolio of Securitised Assets

### Tasa de Amortización Anticipada / Prepayment Rate

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| Fecha<br>Date | % Tasa Anual Equivalente<br>% Annual Percentage Rate |                         |                         |                 |                         |
|---------------|------------------------------------------------------|-------------------------|-------------------------|-----------------|-------------------------|
|               | Mensual<br>Monthly                                   | Trimestral<br>Quarterly | Semestral<br>Semiannual | Anual<br>Annual | Acumulada<br>Cumulative |
| 30/06/2003    | 9,15                                                 | 8,26                    | 8,16                    | 8,60            | 9,32                    |
| 31/05/2003    | 7,16                                                 | 8,10                    | 8,69                    | 8,55            | 9,32                    |
| 30/04/2003    | 8,47                                                 | 8,32                    | 9,16                    | 8,75            | 9,36                    |
| 31/03/2003    | 8,67                                                 | 8,06                    | 9,21                    | 8,81            | 9,38                    |
| 28/02/2003    | 7,83                                                 | 9,27                    | 8,97                    | 8,79            | 9,39                    |
| 31/01/2003    | 7,68                                                 | 9,98                    | 8,76                    | 8,95            | 9,42                    |
| 31/12/2002    | 12,21                                                | 10,34                   | 9,04                    | 9,04            | 9,46                    |
| 30/11/2002    | 9,99                                                 | 8,68                    | 8,41                    | 9,27            | 9,40                    |
| 31/10/2002    | 8,78                                                 | 7,53                    | 8,34                    | 9,26            | 9,39                    |
| 30/09/2002    | 7,24                                                 | 7,71                    | 8,40                    | 9,42            | 9,40                    |
| 31/08/2002    | 6,55                                                 | 8,14                    | 8,61                    | 9,38            | 9,45                    |
| 31/07/2002    | 9,33                                                 | 9,13                    | 9,14                    | 9,42            | 9,51                    |
| 30/06/2002    | 8,52                                                 | 9,09                    | 9,04                    | 9,56            | 9,52                    |
| 31/05/2002    | 9,55                                                 | 9,07                    | 10,12                   | 9,61            | 9,54                    |
| 30/04/2002    | 9,19                                                 | 9,14                    | 10,18                   | 9,63            | 9,54                    |
| 31/03/2002    | 8,46                                                 | 8,98                    | 10,42                   | 9,60            | 9,55                    |
| 28/02/2002    | 9,77                                                 | 11,15                   | 10,15                   | 9,76            | 9,58                    |
| 31/01/2002    | 8,71                                                 | 11,21                   | 9,71                    | 9,64            | 9,57                    |
| 31/12/2001    | 14,86                                                | 11,84                   | 10,07                   | 9,80            | 9,60                    |
| 30/11/2001    | 9,93                                                 | 9,13                    | 9,09                    | 9,71            | 9,45                    |
| 31/10/2001    | 10,64                                                | 8,18                    | 9,08                    | 9,58            | 9,43                    |
| 30/09/2001    | 6,77                                                 | 8,28                    | 8,78                    | 9,40            | 9,40                    |
| 31/08/2001    | 7,09                                                 | 9,06                    | 9,36                    | 9,46            | 9,48                    |
| 31/07/2001    | 10,92                                                | 9,96                    | 9,57                    | 9,40            | 9,55                    |
| 30/06/2001    | 9,12                                                 | 9,28                    | 9,52                    | 9,25            | 9,50                    |
| 31/05/2001    | 9,83                                                 | 9,67                    | 10,32                   | 9,18            | 9,52                    |
| 30/04/2001    | 8,89                                                 | 9,19                    | 10,08                   | 9,01            | 9,51                    |
| 31/03/2001    | 10,28                                                | 9,76                    | 10,01                   | 8,76            | 9,53                    |
| 28/02/2001    | 8,38                                                 | 10,96                   | 9,56                    | 8,70            | 9,50                    |
| 31/01/2001    | 10,59                                                | 10,97                   | 9,23                    | 8,60            | 9,54                    |
| 31/12/2000    | 13,82                                                | 10,26                   | 8,99                    | 8,28            | 9,50                    |
| 30/11/2000    | 8,41                                                 | 8,14                    | 8,03                    | 8,32            | 9,32                    |
| 31/10/2000    | 8,44                                                 | 7,46                    | 7,92                    | 8,34            | 9,36                    |
| 30/09/2000    | 7,58                                                 | 7,69                    | 7,50                    | 8,28            | 9,40                    |
| 31/08/2000    | 6,35                                                 | 7,92                    | 7,84                    | 8,34            | 9,48                    |
| 31/07/2000    | 9,13                                                 | 8,37                    | 7,97                    | 8,32            | 9,64                    |
| 30/06/2000    | 8,27                                                 | 7,30                    | 7,58                    | 8,37            | 9,66                    |
| 31/05/2000    | 7,72                                                 | 7,75                    | 8,60                    | 8,44            | 9,74                    |
| 30/04/2000    | 5,91                                                 | 7,57                    | 8,76                    | 8,66            | 9,86                    |
| 31/03/2000    | 9,58                                                 | 7,85                    | 9,06                    | 8,96            | 10,10                   |
| 29/02/2000    | 7,18                                                 | 9,45                    | 8,85                    | 9,47            | 10,13                   |
| 31/01/2000    | 6,77                                                 | 9,93                    | 8,66                    | 10,14           | 10,34                   |
| 31/12/1999    | 14,19                                                | 10,25                   | 9,15                    | 10,16           | 10,61                   |
| 30/11/1999    | 8,65                                                 | 8,25                    | 8,27                    | 10,30           | 10,30                   |

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**Cartera de Activos Titulizados / Portfolio of Securitised Assets**

**Tasa de Amortización Anticipada / Prepayment Rate**

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| Fecha<br>Date | % Tasa Anual Equivalente<br>% Annual Percentage Rate |                         |                          |                 | Acumulada<br>Cumulative |
|---------------|------------------------------------------------------|-------------------------|--------------------------|-----------------|-------------------------|
|               | Mensual<br>Monthly                                   | Trimestral<br>Quarterly | Semestral<br>Semiannualy | Anual<br>Annual |                         |
| 31/10/1999    | 7,77                                                 | 7,37                    | 8,57                     |                 | 10,45                   |
| 30/09/1999    | 8,33                                                 | 8,04                    | 8,86                     |                 | 10,72                   |
| 31/08/1999    | 6,00                                                 | 8,29                    | 10,08                    |                 | 10,98                   |
| 31/07/1999    | 9,74                                                 | 9,75                    | 11,59                    |                 | 11,58                   |
| 30/06/1999    | 9,09                                                 | 9,67                    | 11,16                    |                 | 11,84                   |
| 31/05/1999    | 10,41                                                | 11,84                   | 12,29                    |                 | 12,29                   |
| 30/04/1999    | 9,52                                                 | 13,39                   |                          |                 | 12,66                   |
| 31/03/1999    | 15,47                                                | 12,62                   |                          |                 | 13,43                   |
| 28/02/1999    | 15,05                                                | 12,74                   |                          |                 | 12,74                   |
| 31/01/1999    | 7,08                                                 |                         |                          |                 | 11,56                   |
| 31/12/1998    | 15,83                                                |                         |                          |                 | 15,83                   |
| 04/12/1998    |                                                      |                         |                          |                 |                         |