

HIPOTECARIO 2 Fondo de Titulización Hipotecaria

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Análisis de morosidad: Tasa de recuperación de mora +3 meses (años desde entrada en mora) - Detalle por trimestres de entrada en mora**

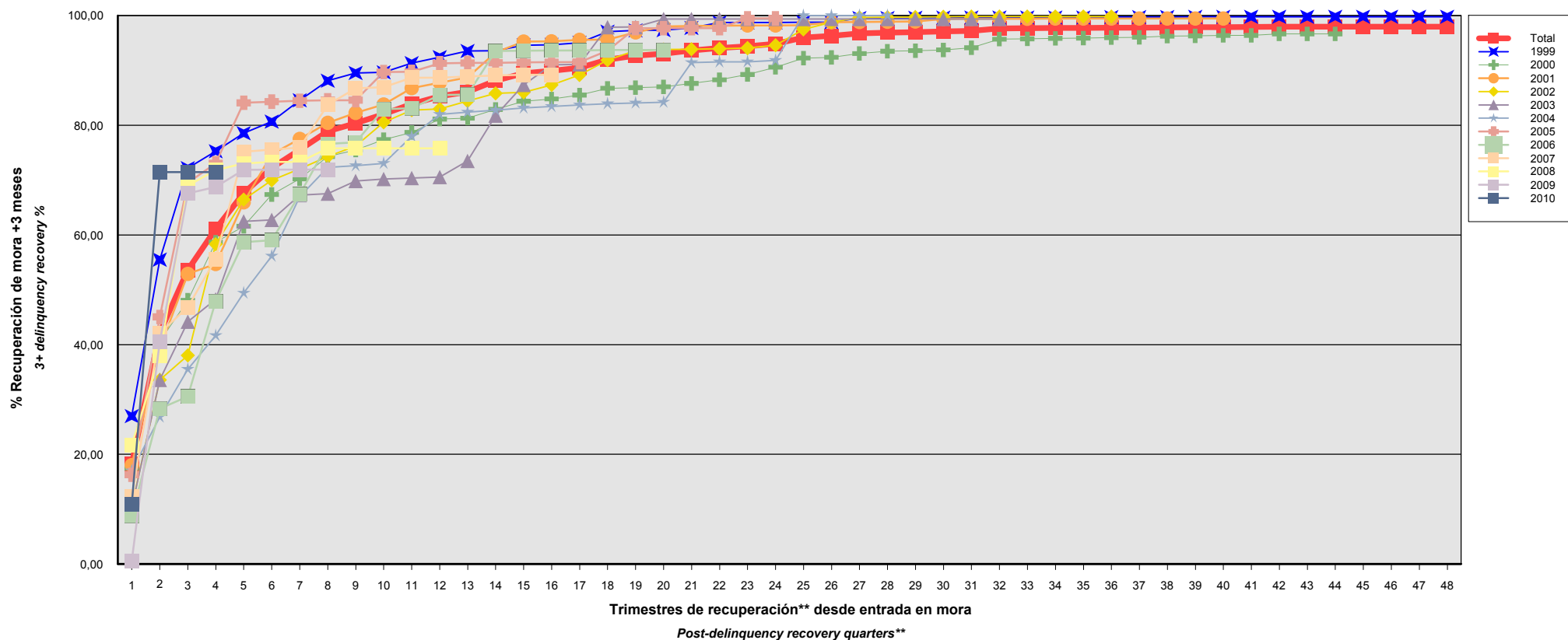
Delinquency analysis: 3+ months delinquency recovery rate (years after delinquency occurs) - Detailed by quarters of occurrence**

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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Entrada en mora* Delinquency*	Total	1999	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
Σ Saldo Vivo Activos entrada mora* (Ppal.Miles €) Outstanding Balance of Assets upon delinquency* (€ thou. Principal) Σ	19.075,336	4.468,681	5.384,032	3.874,260	2.197,328	783,236	741,593	559,730	335,511	329,683	199,598	168,660	33,022
Nº Activos / Nº. of Assets	532	107	133	94	63	25	27	24	19	15	11	10	4
1	18,27%	26,96%	17,45%	18,01%	10,39%	10,23%	17,00%	16,28%	8,83%	12,30%	21,74%	0,52%	10,82%
2	42,17%	55,50%	40,62%	39,36%	33,55%	33,55%	26,81%	45,05%	28,33%	42,10%	37,92%	40,54%	71,46%
3	53,63%	72,17%	48,09%	52,92%	38,03%	44,17%	35,51%	69,51%	30,53%	46,83%	68,99%	67,60%	71,46%
4	61,07%	75,27%	58,70%	54,73%	58,32%	48,24%	41,64%	73,07%	47,91%	55,62%	71,81%	68,76%	71,46%
5	67,64%	78,56%	61,59%	65,94%	66,46%	62,46%	49,40%	84,11%	58,67%	75,17%	73,07%	71,87%	
6	72,26%	80,68%	67,38%	74,73%	69,98%	62,74%	56,15%	84,32%	59,05%	75,57%	73,30%	71,92%	
7	75,54%	84,55%	70,24%	77,52%	72,04%	67,26%	67,00%	84,50%	67,42%	75,96%	73,30%	71,92%	
8	78,93%	88,12%	74,31%	80,45%	74,30%	67,54%	72,31%	84,58%	76,62%	83,75%	75,82%	71,92%	
9	80,36%	89,55%	75,51%	82,26%	76,22%	69,86%	72,64%	84,59%	76,87%	86,76%	75,82%		
10	82,02%	89,67%	77,39%	83,82%	80,55%	70,22%	73,06%	89,70%	82,95%	86,98%	75,82%		
11	83,88%	91,34%	78,71%	86,80%	82,75%	70,40%	77,96%	89,75%	83,13%	88,66%	75,82%		
12	85,30%	92,44%	81,13%	87,78%	83,00%	70,55%	81,98%	91,32%	85,54%	88,66%	75,82%		
13	86,10%	93,54%	81,30%	88,72%	84,45%	73,52%	82,38%	91,37%	85,63%	88,89%			
14	88,16%	93,59%	82,90%	93,30%	85,85%	81,79%	82,76%	91,40%	93,55%	89,11%			
15	89,48%	94,59%	84,39%	95,26%	86,03%	87,35%	83,16%	91,47%	93,61%	89,22%			
16	89,95%	94,67%	84,81%	95,33%	87,37%	91,05%	83,43%	91,51%	93,66%	89,22%			
17	90,51%	95,05%	85,51%	95,57%	89,19%	91,10%	83,70%	91,55%	93,66%				
18	92,00%	97,07%	86,75%	95,64%	91,87%	97,88%	83,93%	93,62%	93,73%				
19	92,70%	97,32%	86,87%	96,96%	93,67%	97,92%	84,08%	97,70%	93,73%				

**Sólo se muestran datos de periodos en los que hay entradas en mora analizada

**Details are only given for periods in which analysed delinquencies occur

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	Total	1999	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
20	93,05%	97,36%	87,02%	98,05%	93,81%	99,39%	84,22%	97,70%	93,73%				
21	93,63%	97,74%	87,64%	98,13%	93,89%	99,39%	91,43%	97,70%					
22	94,08%	98,76%	88,30%	98,17%	93,98%	99,39%	91,57%	97,70%					
23	94,42%	98,76%	89,27%	98,21%	94,08%	99,39%	91,58%	99,50%					
24	94,87%	98,76%	90,59%	98,23%	94,59%	99,39%	91,83%	99,50%					
25	96,00%	98,80%	92,26%	98,27%	97,47%	99,39%	100,00%						
26	96,31%	98,80%	92,40%	98,82%	98,80%	99,39%	100,00%						
27	96,78%	99,55%	93,09%	98,84%	99,66%	99,39%	100,00%						
28	96,92%	99,55%	93,52%	98,88%	99,71%	99,39%	100,00%						
29	96,98%	99,63%	93,62%	98,93%	99,76%	99,39%							
30	97,12%	99,64%	93,75%	99,39%	99,80%	99,39%							
31	97,24%	99,66%	94,14%	99,41%	99,82%	99,39%							
32	97,68%	99,66%	95,71%	99,42%	99,82%	99,39%							
33	97,71%	99,67%	95,77%	99,44%	99,82%								
34	97,74%	99,67%	95,87%	99,46%	99,82%								
35	97,75%	99,67%	95,91%	99,46%	99,82%								
36	97,79%	99,73%	95,99%	99,46%	99,82%								
37	97,81%	99,74%	96,06%	99,46%									
38	97,87%	99,75%	96,26%	99,46%									
39	97,89%	99,77%	96,32%	99,46%									
40	97,91%	99,77%	96,39%	99,46%									
41	97,92%	99,79%	96,41%										
42	98,00%	99,79%	96,68%										
43	98,00%	99,79%	96,68%										
44	98,00%	99,81%	96,68%										
45	98,00%	99,81%											

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	Total	1999	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
46	98,00%	99,81%											
47	98,00%	99,81%											
48	98,00%	99,81%											