

**FONCAIXA HIPOTECARIO 2
FONDO DE TITULIZACION HIPOTECARIA**

**BONOS DE TITULIZACION HIPOTECARIA
IMPORTE 600.000.000 EUROS
EMISION 28/02/2001
SERIES "A" – "B"**

*MORTGAGE BACKED SECURITISATION BONDS
AMOUNT 600.000.000 EUROS
CLOSING DATE 28/02/2001
"A" – "B" SERIES*

**INFORME TRIMESTRAL
TERCER TRIMESTRE - 2007**

*QUARTERLY REPORT
THIRD QUARTER - 2007*



GestiCaixa

**GESTICAIXA, SOCIEDAD GESTORA DE
FONDOS DE TITULIZACION, S.A.**



FONCAIXA HIPOTECARIO 2, F.T.H.

Informe Trimestral – Tercer Trimestre 2007

Quarterly Report – Tercer Quarter 2007

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Persona de contacto que ha generado la información:

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INFORMES CONTABLES
FINANCIAL STATEMENTS

FONCAIXA HIPOTECARIO 2, F.T.H.**(Ejercicio 2007)**

BALANCE SITUACION ABREVIADO

Acumulado al Mes De: Septiembre

Ejercicio 07

ACTIVO

| | |
|---|----------------|
| A) Accionistas (socios) por Desembolsos no Exigidos | |
| B) Inmovilizado | |
| Provisión por depreciación Inmovilizado Financiero | -8.509,23 |
| - Participaciones Hipotecaria | 146.076.627,69 |
| TOTAL | 146.068.118,46 |
| C) Gastos a Distribuir en Varios Ejercicios | |
| D) Activo Circulante | |
| Otros Créditos | 41.956,69 |
| Invers.Financieras Temporales | 18.973.568,25 |
| Tesorería | 14.094.916,02 |
| Ajustes de Periodificación | 643.469,63 |
| TOTAL | 33.753.910,59 |
| TOTAL GENERAL | 179.822.029,05 |

CUENTAS DE ORDEN

| | |
|---------------|--------------|
| Otras | 6.856.422,64 |
| TOTAL GENERAL | 6.856.422,64 |

Ejercicio 07

PASIVO

| | |
|---|----------------|
| A) Fondos Propios | |
| B) Ingresos a Distribuir en Varios Ejercicios | |
| C) Provisiones para Riesgos y Gastos | |
| D) Acreedores a Largo Plazo | |
| Emisión de Obligaciones | 151.891.516,50 |
| Deudas con Entidades Crédito | 6.834.602,94 |
| TOTAL | 158.726.119,44 |
| E) Acreedores a Corto Plazo | |
| Otros Acreedores | 6.164,04 |
| Ajustes de Periodificación | 2.116.177,32 |
| Emisión de Obligaciones | 18.973.568,25 |
| TOTAL | 21.095.909,61 |
| TOTAL GENERAL | 179.822.029,05 |

FONCAIXA HIPOTECARIO 2, F.T.H.**(Ejercicio 2007)**

CUENTA PERDIDAS Y GANANCIAS ABREVIADA

Acumulado al Mes De: Septiembre

Ejercicio 07

DEBE**A) GASTOS**

| | |
|---|--------------|
| 4. Dotaciones para Amortización | |
| 6. Otros Gastos Explotación | 5.637,14 |
| I. BENEFICIOS DE EXPLOTACION | 0,00 |
| 7. Gastos Financieros y Asimilados | |
| Intereses: | |
| - Bonos Titulización | 5.640.503,90 |
| - Préstamo Subordinado | 237.868,14 |
| - Permutas Financieras | -329.288,45 |
| Comisiones Financieras: | |
| - Comisión Gestora | 67.705,03 |
| - Comisión Intermediación | 947.657,91 |
| - Otras Comisiones | 14.732,61 |
| Pérdidas de Operaciones | |
| 7. Variación de Provisiones | |
| II. RESULTADOS FINANCIEROS POSITIVOS | 5.637,14 |
| III. BENEFICIOS DE LAS ACTIVIDADES ORDINARIAS | 0,00 |
| 12. Gastos Extraordinarios | |
| IV. RESULTADOS EXTRAORDINARIOS POSITIVOS | 0,00 |
| V. BENEFICIOS ANTES DE IMPUESTOS | 0,00 |
| 14. Impuesto Sociedades | |
| VI. RESULTADO DEL EJERCICIO (BENEFICIOS) | 0,00 |

HABER

Ejercicio 07

B) INGRESOS

| | |
|---|--------------|
| 1. Ingresos de Explotación | |
| I. PERDIDAS DE EXPLOTACION | 5.637,14 |
| 2. Ingresos Financieros | |
| Participaciones Hipotecarias | 6.192.290,76 |
| Intereses Bancarios | 392.525,41 |
| 3. Diferencias Positivas de Cambio | 0,11 |
| II. RESULTADOS FINANCIEROS NEGATIVOS | 0,00 |
| III. PERDIDAS DE LAS ACTIVIDADES ORDINARIAS | 0,00 |
| 12. Ingresos Extraordinarios | |
| IV. RESULTADOS EXTRAORDINARIOS NEGATIVOS | 0,00 |
| V. PERDIDAS ANTES DE IMPUESTOS | 0,00 |
| VI. RESULTADO DE EJERCICIO (PERDIDAS) | 0,00 |



FONCAIXA HIPOTECARIO 2, F.T.H.

ORIGEN Y APLICACIÓN DE FONDOS DISPONIBLES A FECHA DE PAGO DE 16 DE JULIO DE 2007
AVAILABLE FUNDS SOURCE AND APPLICATION AT PAYMENT DATE OF 16 JULY 2007

1/ Origen de Fondos / Funds Source:

| | | | |
|--|-------------------|---------------------|----------------------------|
| ▪ Cuenta Tesorería / Treasury Account | 09/07/2007 | | |
| – Fondo de Reserva / Reserve Fund | | 7.164.561,42 | |
| | | | 17.624.519,51 |
| | | | Total 17.624.519,51 |

2/ Aplicación de Fondos / Funds Application:

| | | | |
|--|-------------------|--|----------------------------|
| ▪ Gastos Ordinarios y Extraordinarios / Ordinary and Extraordinary Expenses | | | 0 |
| ▪ Comisión Gestora / Management Company Fee | | | 22.327,92 |
| ▪ Comisión Depósito Participaciones Hipotecarias / Mortgage Loans Deposit Fee | | | 425,99 |
| ▪ Comisión Agencia de Pagos / Paying Agent Fee | | | 187,68 |
| ▪ Intereses del Swap Serie "A" / Interests Swap Series "A" | | | 9.129,83 |
| ▪ Intereses de los Bonos Serie "A" / Series "A" Bond Interests | | | 1.661.507,10 |
| ▪ Intereses del Swap Serie "B" / Interests Swap Series "B" | | | -11.206,09 |
| ▪ Intereses de los Bonos Serie "B" / Series "B" Bond Interests | | | 215.307,30 |
| ▪ Fondo de Reserva / Reserve Fund | | | 6.834.602,94 |
| ▪ Amortización del Nominal Bonos Serie "A" / Series "A" Bond Amortisation | | | 8.248.963,05 |
| ▪ Pago de los Intereses Préstamo Subordinado / Interests on Subordinated Loan | | | 79.106,91 |
| ▪ Amortización del Nominal Préstamo Subordinado / Subordinated Loan principal repayment | | | 329.958,48 |
| ▪ Comisión Administración Participaciones Hipotecarias / Mortgage Loans Servicing Fee | | | 4.259,92 |
| ▪ Margen Intermediación Pendiente de Pago a / Outstanding Intermediation Fee at | 16/04/2007 | | 27.629,36 |
| ▪ Margen Intermediación Pagado a Cuenta a / Intermediation Fee paid at | 16/07/2007 | | 202.319,12 |
| | | | Total 17.624.519,51 |

3/ Situación de la Cuenta de Tesorería / Treasury Account Analysis:

| | | | |
|---|--|---------------------|---------------------------|
| ▪ Saldo Cuenta Tesorería después de Aplicación Fondos / Treasury Account Balance after Application | | | 6.834.602,94 |
| – Fondo de Reserva / Reserve Fund | | 6.834.602,94 | |
| | | | Total 6.834.602,94 |



GESTICAIXA

Fondo/Fund: FONCAIXA HIPOTECARIO 2

INFORMES DE LAS PARTICIPACIONES HIPOTECARIAS

LOAN PORTFOLIO REPORTS

CLASIFICACIÓN DE LA CARTERA

CLASSIFICATION OF THE PORTFOLIO

**GESTICAIXA**

Fondo/Fund: FONCAIXA HIPOTECARIO 2

Cartera de Operaciones Titulizadas al día 30/09/2007

Loan Portfolio at 30/09/2007

Clasificación por Fecha Formalización / Classification by Arrangement Date

| Intervalo Fechas Formalización Arrangement Date Intervals | Número OP Number | % | Principal Pendiente Outstanding Principal | | Tipo Nominal Nominal Interest Rate | Margen s/ Ref. Spread | Tipos Límites Interest Rates | | Vida Residual Residual Life | | Principal Tasación LTV |
|--|---------------------|------------------|--|------------------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|---------------|---------------------------|
| | | | % | % | | | Mínimo Minimum | Máximo Maximum | Meses Months | Fecha Date | |
| Del 01/01/1995 al 30/06/1995 | 268 | 4,60402 | 5.581.651,93 | 3,38127 | 4,931708 | 0,779873 | 4,100000 | 6,250000 | 84,233153 | 06/10/2014 | 31,835872 |
| Del 01/07/1995 al 31/12/1995 | 221 | 3,79660 | 4.194.117,06 | 2,54073 | 4,887371 | 0,622875 | 4,000000 | 6,000000 | 77,549262 | 17/03/2014 | 30,940727 |
| Del 01/01/1996 al 30/06/1996 | 216 | 3,71070 | 5.205.506,01 | 3,15341 | 4,994577 | 0,572164 | 4,000000 | 6,250000 | 93,336790 | 10/07/2015 | 35,407808 |
| Del 01/07/1996 al 31/12/1996 | 337 | 5,78938 | 8.771.391,06 | 5,31356 | 4,827104 | 0,582734 | 4,000000 | 6,000000 | 95,262129 | 07/09/2015 | 35,637534 |
| Del 01/01/1997 al 30/06/1997 | 565 | 9,70624 | 15.233.469,34 | 9,22818 | 4,965155 | 0,663229 | 4,139000 | 6,000000 | 101,190277 | 05/03/2016 | 37,252011 |
| Del 01/07/1997 al 31/12/1997 | 904 | 15,52998 | 21.459.226,80 | 12,99964 | 4,838784 | 0,656081 | 4,000000 | 6,000000 | 112,416810 | 10/02/2017 | 36,960265 |
| Del 01/01/1998 al 30/06/1998 | 945 | 16,23432 | 23.816.183,13 | 14,42745 | 4,867023 | 0,618293 | 4,000000 | 5,750000 | 127,695120 | 21/05/2018 | 39,200827 |
| Del 01/07/1998 al 31/12/1998 | 646 | 11,09775 | 17.905.526,20 | 10,84687 | 4,835247 | 0,621064 | 4,000000 | 5,751000 | 127,739794 | 23/05/2018 | 40,371693 |
| Del 01/01/1999 al 30/06/1999 | 547 | 9,39701 | 16.458.552,61 | 9,97032 | 4,932689 | 0,760113 | 4,000000 | 5,750000 | 146,487774 | 14/12/2019 | 42,612954 |
| Del 01/07/1999 al 31/12/1999 | 644 | 11,06339 | 24.221.952,58 | 14,67326 | 4,633206 | 0,749548 | 3,949000 | 5,505000 | 127,054505 | 02/05/2018 | 40,036446 |
| Del 01/01/2000 al 30/06/2000 | 418 | 7,18090 | 16.864.274,35 | 10,21610 | 4,903820 | 0,616351 | 4,209000 | 5,765000 | 154,048587 | 31/07/2020 | 46,168128 |
| Del 01/07/2000 al 31/12/2000 | 110 | 1,88971 | 5.363.661,83 | 3,24922 | 4,628341 | 0,615888 | 4,100000 | 5,501000 | 165,122544 | 03/07/2021 | 49,993175 |
| Total Cartera/Total | 5821 | 100,00000 | 165.075.512,90 | 100,00000 | | | | | | | |
| Media Ponderada / Weighted Average: | | | | | 4,841810 | 0,663011 | | | 123,405565 | 11/01/2018 | 39,614147 |
| Media Simple / Arithmetic Average: | | | 28.358,62 | | 4,880250 | 0,650266 | | | 96,608816 | 18/10/2015 | 31,899154 |
| Mínimo / Minimum: | | | 102,14 | | 3,949000 | 0,000000 | | | 0,032854 | 01/10/2007 | 0,162261 |
| Máximo / Maximum: | | | 378.187,68 | | 6,250000 | 2,000000 | | | 490,053388 | 01/08/2048 | 75,206771 |

Tipos interés, margen y vida residual, son medias ponderadas por el principal pendiente./ Interest rate, spread and residual life are weighted averages by the outstanding principal.

Situación de la cartera de participaciones hipotecarias hasta el día

**GESTICAIXA**

Fondo/Fund: FONCAIXA HIPOTECARIO 2

Cartera de Operaciones Titulizadas al día 30/09/2007

Loan Portfolio at 30/09/2007

Clasificación por Tipos de Interés Nominales / Classification by Nominal Interest Rates

| Intervalo del Tipo Interest Rate Intervals | Número OP Number | % | Principal Pendiente Outstanding Principal | | Tipo Nominal Nominal Interest Rate | Margen s/ Ref. Spread | Tipos Límites Interest Rates | | Vida Residual Residual Life | | Principal Tasación LTV |
|---|---------------------|------------------|--|------------------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|---------------|---------------------------|
| | | | | % | | | Mínimo Minimum | Máximo Maximun | Meses Months | Fecha Date | |
| 03.50 03.99 | 2 | 0,03436 | 147.244,74 | 0,08920 | 3,949000 | 0,750000 | 3,949000 | 3,949000 | 221,189316 | 06/03/2026 | 44,016601 |
| 04.00 04.49 | 506 | 8,69266 | 17.387.989,07 | 10,53335 | 4,249883 | 0,583732 | 4,000000 | 4,499000 | 114,075911 | 02/04/2017 | 37,107200 |
| 04.50 04.99 | 2502 | 42,98231 | 75.620.757,50 | 45,80980 | 4,676622 | 0,679992 | 4,500000 | 4,964000 | 124,764231 | 21/02/2018 | 39,523106 |
| 05.00 05.49 | 2335 | 40,11338 | 62.061.470,69 | 37,59581 | 5,097958 | 0,664973 | 5,000000 | 5,421000 | 126,647879 | 19/04/2018 | 40,707336 |
| 05.50 05.99 | 450 | 7,73063 | 9.471.406,67 | 5,73762 | 5,535127 | 0,643610 | 5,500000 | 5,843000 | 109,410287 | 11/11/2016 | 38,055298 |
| 06.00 06.49 | 26 | 0,44666 | 386.644,23 | 0,23422 | 6,010410 | 1,034328 | 6,000000 | 6,250000 | 62,405331 | 11/12/2012 | 31,199715 |
| Total Cartera/Total | 5821 | 100,00000 | 165.075.512,90 | 100,00000 | | | | | | | |
| Media Ponderada / Weighted Average: | | | | | 4,841810 | 0,663011 | | | 123,405565 | 11/01/2018 | 39,614147 |
| Media Simple / Arithmetic Average: | | | | | 28.358,62 | 4,880250 | 0,650266 | | 96,608816 | 18/10/2015 | 31,899154 |
| Mínimo / Minimum: | | | | | 102,14 | 3,949000 | 0,000000 | | 0,032854 | 01/10/2007 | 0,162261 |
| Máximo / Maximum: | | | | | 378.187,68 | 6,250000 | 2,000000 | | 490,053388 | 01/08/2048 | 75,206771 |

Tipos interés, margen y vida residual, son medias ponderadas por el principal pendiente./ Interest rate, spread and residual life are weighted averages by the outstanding principal.

Situación de la cartera de participaciones hipotecarias hasta el día

**GESTICAIXA**

Fondo/Fund: FONCAIXA HIPOTECARIO 2

Cartera de Operaciones Titulizadas al día 30/09/2007

Loan Portfolio at 30/09/2007

Clasificación por Relación Principal/Valor Tasación / Classification by LTV Distribution

| Intervalo de la Relación Interval Ranking | Número OP Number | % | Principal Pendiente Outstanding Principal | % | Tipo Nominal Nominal Interest Rate | Margen s/ Ref. Spread | Tipos Límites Interest Rates | | Vida Residual Residual Life | | Principal Tasación LTV |
|--|---------------------|----------|--|----------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|---------------|---------------------------|
| | | | | | | | Mínimo Minimum | Máximo Maximun | Meses Months | Fecha Date | |
| 000.00 004.99 | 346 | 5,94400 | 1.017.557,33 | 0,61642 | 4,771929 | 0,712357 | 4,000000 | 5,750000 | 38,277080 | 08/12/2010 | 3,300771 |
| 005.00 009.99 | 340 | 5,84092 | 2.672.325,60 | 1,61885 | 4,801813 | 0,666298 | 4,000000 | 6,000000 | 48,245274 | 07/10/2011 | 7,695353 |
| 010.00 014.99 | 374 | 6,42501 | 5.136.453,56 | 3,11158 | 4,809984 | 0,700885 | 4,000000 | 5,843000 | 66,086691 | 02/04/2013 | 12,669580 |
| 015.00 019.99 | 431 | 7,40423 | 7.582.521,35 | 4,59337 | 4,835562 | 0,724802 | 4,000000 | 6,000000 | 65,577758 | 18/03/2013 | 17,645317 |
| 020.00 024.99 | 520 | 8,93317 | 11.071.121,37 | 6,70670 | 4,857399 | 0,680071 | 4,000000 | 6,250000 | 72,168561 | 04/10/2013 | 22,633763 |
| 025.00 029.99 | 688 | 11,81928 | 17.581.776,22 | 10,65075 | 4,848996 | 0,717187 | 4,000000 | 6,000000 | 76,971242 | 27/02/2014 | 27,706006 |
| 030.00 034.99 | 668 | 11,47569 | 19.633.387,69 | 11,89358 | 4,820692 | 0,688219 | 4,000000 | 6,000000 | 87,932722 | 27/01/2015 | 32,380939 |
| 035.00 039.99 | 544 | 9,34547 | 17.933.978,85 | 10,86411 | 4,825644 | 0,688026 | 4,000000 | 6,000000 | 106,358519 | 10/08/2016 | 37,551220 |
| 040.00 044.99 | 507 | 8,70984 | 18.590.115,18 | 11,26158 | 4,787402 | 0,661645 | 3,949000 | 6,000000 | 122,837066 | 24/12/2017 | 42,569969 |
| 045.00 049.99 | 529 | 9,08779 | 22.301.667,35 | 13,50998 | 4,885497 | 0,625722 | 3,949000 | 6,250000 | 138,811491 | 25/04/2019 | 47,535187 |
| 050.00 054.99 | 330 | 5,66913 | 14.789.991,54 | 8,95953 | 4,810563 | 0,612809 | 4,000000 | 5,751000 | 160,916628 | 25/02/2021 | 52,405160 |
| 055.00 059.99 | 248 | 4,26044 | 11.654.063,03 | 7,05984 | 4,861111 | 0,629725 | 4,121000 | 5,750000 | 187,681225 | 21/05/2023 | 57,422005 |
| 060.00 064.99 | 167 | 2,86892 | 8.763.152,62 | 5,30857 | 4,917736 | 0,656681 | 4,250000 | 5,750000 | 223,392548 | 12/05/2026 | 62,540195 |
| 065.00 069.99 | 127 | 2,18176 | 6.240.823,65 | 3,78059 | 4,908057 | 0,539038 | 4,200000 | 5,750000 | 261,504522 | 15/07/2029 | 66,983577 |
| 070.00 074.99 | 1 | 0,01718 | 53.964,55 | 0,03269 | 4,500000 | 1,000000 | 4,500000 | 4,500000 | 362,053388 | 01/12/2037 | 71,019107 |



GESTICAIXA

Fondo/Fund: FONCAIXA HIPOTECARIO 2

Cartera de Operaciones Titulizadas al día 30/09/2007

Loan Portfolio at 30/09/2007

Clasificación por Relación Principal/Valor Tasación / Classification by LTV Distribution

| Intervalo de la Relación Interval Ranking | Número OP Number | % | Principal Pendiente Outstanding Principal | % | Tipo Nominal Nominal Interest Rate | Margen s/ Ref. Spread | Tipos Límites Interest Rates | | Vida Residual Residual Life | | Principal Tasación LTV |
|--|---------------------|---------|--|----------------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|---------------|---------------------------|
| | | | | | | | Mínimo Minimum | Máximo Maximun | Meses Months | Fecha Date | |
| 075.00 079.99 | 1 | 0,01718 | 52.613,01 | 0,03187 | 5,000000 | 0,500000 | 5,000000 | 5,000000 | 473,002053 | 01/03/2047 | 75,206771 |
| Total Cartera/Total | | 5821 | 100,00000 | 165.075.512,90 | 100,00000 | | | | | | |
| Media Ponderada / Weighted Average: | | | | | 4,841810 | 0,663011 | | | 123,405565 | 11/01/2018 | 39,614147 |
| Media Simple / Arithmetic Average: | | | 28.358,62 | | 4,880250 | 0,650266 | | | 96,608816 | 18/10/2015 | 31,899154 |
| Mínimo / Minimum: | | | 102,14 | | 3,949000 | 0,000000 | | | 0,032854 | 01/10/2007 | 0,162261 |
| Máximo / Maximum: | | | 378.187,68 | | 6,250000 | 2,000000 | | | 490,053388 | 01/08/2048 | 75,206771 |

Tipos interés, margen y vida residual, son medias ponderadas por el principal pendiente./ Interest rate, spread and residual life are weighted averages by the outstanding principal.

Situación de la cartera de participaciones hipotecarias hasta el día

**GESTICAIXA**

Fondo/Fund: FONCAIXA HIPOTECARIO 2

Cartera de Operaciones Titulizadas al día 30/09/2007

Loan Portfolio at 30/09/2007

Clasificación por Principal Pendiente / Classification by Outstanding Principal

| Intervalo del Principal Principal Intervals | Número OP Number | % | Principal Pendiente Outstanding Principal | | Tipo Nominal Nominal Interest Rate | Margen s/ Ref. Spread | Tipos Límites Interest Rates | | Vida Residual Residual Life | | Principal Tasación LTV | |
|--|---------------------|------------------|--|-----------------------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|---------------|---------------------------|-----------|
| | | | % | | | | Mínimo Minimum | Máximo Maximum | Meses Months | Fecha Date | | |
| 0.00 | 49,999.99 | 5090 | 87,44202 | 112.420.539,20 | 68,10249 | 4,877026 | 0,656293 | 4,000000 | 6,250000 | 106,605941 | 17/08/2016 | 36,011117 |
| 50,000.00 | 99,999.99 | 660 | 11,33826 | 43.020.775,19 | 26,06127 | 4,789022 | 0,676091 | 3,949000 | 5,750000 | 156,546372 | 15/10/2020 | 47,174311 |
| 100,000.00 | 149,999.99 | 57 | 0,97921 | 6.562.309,47 | 3,97534 | 4,730948 | 0,709653 | 4,049000 | 5,373000 | 180,170200 | 04/10/2022 | 51,050405 |
| 150,000.00 | 199,999.99 | 7 | 0,12025 | 1.191.965,75 | 0,72207 | 4,661205 | 0,636681 | 4,289000 | 5,000000 | 172,799055 | 22/02/2022 | 41,794634 |
| 200,000.00 | 249,999.99 | 5 | 0,08590 | 1.158.971,27 | 0,70209 | 4,529557 | 0,701135 | 4,415000 | 4,750000 | 123,945927 | 27/01/2018 | 36,836172 |
| 300,000.00 | 349,999.99 | 1 | 0,01718 | 342.764,34 | 0,20764 | 4,100000 | 0,750000 | 4,100000 | 4,100000 | 216,049281 | 01/10/2025 | 47,938259 |
| 350,000.00 | 399,999.99 | 1 | 0,01718 | 378.187,68 | 0,22910 | 4,500000 | 0,250000 | 4,500000 | 4,500000 | 121,067762 | 01/11/2017 | 46,302528 |
| Total Cartera/Total | 5821 | 100,00000 | | 165.075.512,90 | 100,00000 | | | | | | | |
| Media Ponderada / Weighted Average: | | | | | | 4,841810 | 0,663011 | | | 123,405565 | 11/01/2018 | 39,614147 |
| Media Simple / Arithmetic Average: | | | | | | 28.358,62 | 4,880250 | 0,650266 | | 96,608816 | 18/10/2015 | 31,899154 |
| Mínimo / Minimum: | | | | | | 102,14 | 3,949000 | 0,000000 | | 0,032854 | 01/10/2007 | 0,162261 |
| Máximo / Maximum: | | | | | | 378.187,68 | 6,250000 | 2,000000 | | 490,053388 | 01/08/2048 | 75,206771 |

Tipos interés, margen y vida residual, son medias ponderadas por el principal pendiente./ Interest rate, spread and residual life are weighted averages by the outstanding principal.

Situación de la cartera de participaciones hipotecarias hasta el día

**GESTICAIXA**

Fondo/Fund: FONCAIXA HIPOTECARIO 2

Cartera de Operaciones Titulizadas al día 30/09/2007

Loan Portfolio at 30/09/2007

Clasificación por Índice de referencia del tipo de interés/Classification by Reference Indexes

| Indice Reference Indexes | Número OP Number | % | Principal Pendiente Outstanding Principal | % | Tipo Nominal Nominal Interest Rate | Margen s/ Ref. Spread | Tipos Límites Interest Rates | | Vida Residual Residual Life | | Principal Tasación LTV |
|--------------------------------------|---------------------|------------------|--|------------------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|---------------|---------------------------|
| | | | | | | | Mínimo Minimum | Máximo Maximum | Meses Months | Fecha Date | |
| Indice 053 I.R.P.H. CAJAS | 3274 | 56,24463 | 81.198.632,49 | 49,18878 | 4,935145 | 0,351942 | 4,000000 | 6,250000 | 125,899588 | 28/03/2018 | 41,000440 |
| Indice 023 MIBOR (IND.OFIC) | 1323 | 22,72805 | 41.223.039,16 | 24,97223 | 4,797001 | 0,986363 | 4,000000 | 5,843000 | 109,486006 | 13/11/2016 | 36,143809 |
| Indice 159 MIBOR(IND.OF. NO EURIBI | 947 | 16,26868 | 33.667.027,14 | 20,39493 | 4,736471 | 0,942950 | 3,949000 | 5,604000 | 136,666980 | 18/02/2019 | 41,518907 |
| Indice 009 I.R.M.H. INDICE REF. MERI | 144 | 2,47380 | 2.144.329,16 | 1,29900 | 4,444594 | 1,138016 | 4,100000 | 5,250000 | 66,355078 | 10/04/2013 | 24,849628 |
| Indice 173 EURIBOR OFICIAL | 133 | 2,28483 | 6.842.484,95 | 4,14506 | 4,646937 | 0,880117 | 4,100000 | 5,549000 | 130,297473 | 08/08/2018 | 39,325519 |
| Total Cartera/Total | 5821 | 100,00000 | 165.075.512,90 | 100,00000 | | | | | | | |
| Media Ponderada / Weighted Average: | | | | | 4,841810 | 0,663011 | | | 123,405565 | 11/01/2018 | 39,614147 |
| Media Simple / Arithmetic Average: | | | | | 28.358,62 | 4,880250 | 0,650266 | | 96,608816 | 18/10/2015 | 31,899154 |
| Mínimo / Minimum: | | | | | 102,14 | 3,949000 | 0,000000 | | 0,032854 | 01/10/2007 | 0,162261 |
| Máximo / Maximum: | | | | | 378.187,68 | 6,250000 | 2,000000 | | 490,053388 | 01/08/2048 | 75,206771 |

Tipos interés, margen y vida residual, son medias ponderadas por el principal pendiente./ Interest rate, spread and residual life are weighted averages by the outstanding principal.

Situación de la cartera de participaciones hipotecarias hasta el día

**GESTICAIXA**

Fondo/Fund: FONCAIXA HIPOTECARIO 2

Cartera de Operaciones Titulizadas al día 30/09/2007

Loan Portfolio at 30/09/2007

Clasificación por Fecha Amortización Final / Classification by Final Maturity Date

| Intervalo Fechas Amortización Final Final Maturity Interval | Número OP Number | % | Principal Pendiente Outstanding Principal | % | Tipo Nominal Nominal Interest Rate | Margen s/ Ref. Spread | Tipos Límites Interest Rates | | Vida Residual Residual Life | | Principal Tasación LTV |
|--|---------------------|---------|--|---------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|---------------|---------------------------|
| | | | | | | | Mínimo Minimum | Máximo Maximum | Meses Months | Fecha Date | |
| Del 01/07/2007 al 31/12/2007 | 74 | 1,27126 | 50.595,13 | 0,03065 | 4,741727 | 0,703075 | 4,250000 | 5,750000 | 1,398999 | 11/11/2007 | 1,151428 |
| Del 01/01/2008 al 30/06/2008 | 144 | 2,47380 | 339.721,77 | 0,20580 | 4,911831 | 0,648393 | 4,000000 | 5,604000 | 6,229973 | 06/04/2008 | 3,641126 |
| Del 01/07/2008 al 31/12/2008 | 112 | 1,92407 | 541.210,71 | 0,32786 | 4,813545 | 0,626598 | 4,000000 | 5,750000 | 11,654728 | 18/09/2008 | 6,247846 |
| Del 01/01/2009 al 30/06/2009 | 63 | 1,08229 | 489.266,51 | 0,29639 | 4,804766 | 0,658146 | 4,200000 | 5,500000 | 17,757776 | 23/03/2009 | 9,174999 |
| Del 01/07/2009 al 31/12/2009 | 140 | 2,40509 | 1.341.725,46 | 0,81279 | 4,821420 | 0,680197 | 4,000000 | 5,751000 | 23,828971 | 24/09/2009 | 11,243513 |
| Del 01/01/2010 al 30/06/2010 | 192 | 3,29840 | 2.118.131,31 | 1,28313 | 4,905633 | 0,708195 | 4,151000 | 6,250000 | 29,895600 | 27/03/2010 | 15,162401 |
| Del 01/07/2010 al 31/12/2010 | 180 | 3,09225 | 2.422.787,81 | 1,46768 | 4,854471 | 0,687955 | 4,000000 | 6,000000 | 35,444818 | 12/09/2010 | 17,940886 |
| Del 01/01/2011 al 30/06/2011 | 174 | 2,98918 | 2.908.122,73 | 1,76169 | 4,898772 | 0,680215 | 4,000000 | 5,750000 | 41,606982 | 19/03/2011 | 20,549117 |
| Del 01/07/2011 al 31/12/2011 | 199 | 3,41866 | 3.659.792,41 | 2,21704 | 4,870401 | 0,664523 | 4,000000 | 6,000000 | 47,583872 | 17/09/2011 | 23,861471 |
| Del 01/01/2012 al 30/06/2012 | 265 | 4,55248 | 5.669.124,41 | 3,43426 | 4,924808 | 0,709585 | 4,000000 | 6,000000 | 53,690150 | 21/03/2012 | 26,136490 |
| Del 01/07/2012 al 31/12/2012 | 450 | 7,73063 | 9.977.159,92 | 6,04400 | 4,903615 | 0,748188 | 4,000000 | 6,000000 | 59,430420 | 11/09/2012 | 26,963205 |
| Del 01/01/2013 al 30/06/2013 | 394 | 6,76860 | 8.341.758,31 | 5,05330 | 4,823348 | 0,655346 | 4,000000 | 5,500000 | 65,488036 | 15/03/2013 | 28,431941 |
| Del 01/07/2013 al 31/12/2013 | 332 | 5,70349 | 8.013.611,86 | 4,85451 | 4,823326 | 0,672394 | 4,000000 | 5,765000 | 71,381583 | 10/09/2013 | 31,262808 |
| Del 01/01/2014 al 30/06/2014 | 185 | 3,17815 | 5.283.776,51 | 3,20082 | 4,778775 | 0,696411 | 4,000000 | 5,750000 | 77,489487 | 15/03/2014 | 31,280291 |
| Del 01/07/2014 al 31/12/2014 | 294 | 5,05068 | 9.792.193,67 | 5,93195 | 4,693044 | 0,841088 | 4,000000 | 5,501000 | 83,938151 | 27/09/2014 | 34,083658 |
| Del 01/01/2015 al 30/06/2015 | 265 | 4,55248 | 9.476.007,86 | 5,74041 | 4,822983 | 0,697714 | 4,100000 | 5,750000 | 89,490589 | 15/03/2015 | 35,353532 |
| Del 01/07/2015 al 31/12/2015 | 111 | 1,90689 | 3.475.331,15 | 2,10530 | 4,855016 | 0,640171 | 4,000000 | 6,000000 | 95,045909 | 31/08/2015 | 38,433981 |
| Del 01/01/2016 al 30/06/2016 | 91 | 1,56331 | 2.554.180,92 | 1,54728 | 4,854587 | 0,595255 | 4,000000 | 6,250000 | 101,645651 | 19/03/2016 | 37,939174 |
| Del 01/07/2016 al 31/12/2016 | 112 | 1,92407 | 4.201.681,69 | 2,54531 | 4,924540 | 0,576870 | 4,000000 | 5,750000 | 107,448040 | 12/09/2016 | 41,178761 |
| Del 01/01/2017 al 30/06/2017 | 148 | 2,54252 | 4.943.878,68 | 2,99492 | 4,900698 | 0,580121 | 4,000000 | 5,750000 | 113,800433 | 24/03/2017 | 43,212591 |
| Del 01/07/2017 al 31/12/2017 | 198 | 3,40148 | 6.851.928,03 | 4,15078 | 4,849503 | 0,652062 | 4,000000 | 6,000000 | 119,712621 | 20/09/2017 | 42,825133 |
| Del 01/01/2018 al 30/06/2018 | 219 | 3,76224 | 7.905.876,04 | 4,78925 | 4,815792 | 0,571556 | 4,150000 | 5,500000 | 125,476944 | 15/03/2018 | 42,061661 |
| Del 01/07/2018 al 31/12/2018 | 163 | 2,80021 | 5.763.965,06 | 3,49171 | 4,800886 | 0,587191 | 4,000000 | 5,751000 | 131,604532 | 17/09/2018 | 44,228526 |
| Del 01/01/2019 al 30/06/2019 | 129 | 2,21611 | 4.591.358,55 | 2,78137 | 4,784600 | 0,635584 | 4,000000 | 5,500000 | 137,225456 | 07/03/2019 | 43,425718 |
| Del 01/07/2019 al 31/12/2019 | 179 | 3,07507 | 6.631.368,78 | 4,01717 | 4,817311 | 0,810215 | 4,049000 | 5,505000 | 143,246256 | 07/09/2019 | 46,567819 |
| Del 01/01/2020 al 30/06/2020 | 110 | 1,88971 | 4.222.320,91 | 2,55781 | 4,889032 | 0,537998 | 4,400000 | 5,500000 | 149,522961 | 16/03/2020 | 47,382803 |
| Del 01/07/2020 al 31/12/2020 | 65 | 1,11665 | 2.912.644,67 | 1,76443 | 4,823129 | 0,640952 | 4,300000 | 5,750000 | 154,842672 | 25/08/2020 | 49,285950 |

**GESTICAIXA**

Fondo/Fund: FONCAIXA HIPOTECARIO 2

Cartera de Operaciones Titulizadas al día 30/09/2007

Loan Portfolio at 30/09/2007

Clasificación por Fecha Amortización Final / Classification by Final Maturity Date

| Intervalo Fechas Amortización Final Final Maturity Interval | Número OP Number | % | Principal Pendiente Outstanding Principal | % | Tipo Nominal Nominal Interest Rate | Margen s/ Ref. Spread | Tipos Límites Interest Rates | | Vida Residual Residual Life | | Principal Tasación LTV |
|--|---------------------|---------|--|---------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|---------------|---------------------------|
| | | | | | | | Mínimo Minimum | Máximo Maximum | Meses Months | Fecha Date | |
| Del 01/01/2021 al 30/06/2021 | 9 | 0,15461 | 323.437,68 | 0,19593 | 4,715286 | 0,324577 | 4,250000 | 5,250000 | 161,447913 | 14/03/2021 | 49,930664 |
| Del 01/07/2021 al 31/12/2021 | 26 | 0,44666 | 1.159.831,99 | 0,70261 | 4,854472 | 0,369320 | 4,000000 | 5,500000 | 167,332142 | 09/09/2021 | 47,786496 |
| Del 01/01/2022 al 30/06/2022 | 28 | 0,48102 | 1.397.153,22 | 0,84637 | 4,897054 | 0,676658 | 4,250000 | 5,750000 | 173,582045 | 18/03/2022 | 50,962604 |
| Del 01/07/2022 al 31/12/2022 | 58 | 0,99639 | 2.745.691,29 | 1,66329 | 4,853255 | 0,685831 | 4,121000 | 5,500000 | 179,443754 | 12/09/2022 | 49,005780 |
| Del 01/01/2023 al 30/06/2023 | 84 | 1,44305 | 3.830.486,57 | 2,32045 | 4,836020 | 0,647994 | 3,949000 | 5,500000 | 185,323538 | 10/03/2023 | 50,931975 |
| Del 01/07/2023 al 31/12/2023 | 52 | 0,89332 | 2.595.965,52 | 1,57259 | 4,868920 | 0,554866 | 4,150000 | 5,500000 | 191,976318 | 29/09/2023 | 52,196381 |
| Del 01/01/2024 al 30/06/2024 | 30 | 0,51538 | 1.788.425,85 | 1,08340 | 4,862978 | 0,705650 | 4,250000 | 5,250000 | 197,292410 | 09/03/2024 | 51,196649 |
| Del 01/07/2024 al 31/12/2024 | 97 | 1,66638 | 3.923.411,19 | 2,37674 | 4,756503 | 0,746774 | 4,199000 | 5,354000 | 203,244808 | 06/09/2024 | 47,688930 |
| Del 01/01/2025 al 30/06/2025 | 69 | 1,18536 | 4.022.098,85 | 2,43652 | 4,847714 | 0,777527 | 4,250000 | 5,421000 | 209,383887 | 12/03/2025 | 55,469975 |
| Del 01/07/2025 al 31/12/2025 | 39 | 0,66999 | 2.560.832,58 | 1,55131 | 4,669831 | 0,629564 | 4,100000 | 5,501000 | 214,790826 | 23/08/2025 | 55,878657 |
| Del 01/01/2026 al 30/06/2026 | 4 | 0,06872 | 223.566,07 | 0,13543 | 4,926711 | 0,292732 | 4,500000 | 5,500000 | 221,812296 | 25/03/2026 | 58,044899 |
| Del 01/07/2026 al 31/12/2026 | 13 | 0,22333 | 548.467,92 | 0,33225 | 5,275338 | 0,774629 | 5,000000 | 5,750000 | 227,975602 | 29/09/2026 | 58,699307 |
| Del 01/01/2027 al 30/06/2027 | 17 | 0,29205 | 924.876,82 | 0,56027 | 4,929392 | 0,750694 | 4,250000 | 5,250000 | 233,910489 | 28/03/2027 | 59,044005 |
| Del 01/07/2027 al 31/12/2027 | 41 | 0,70435 | 1.912.404,20 | 1,15850 | 4,933024 | 0,563026 | 4,250000 | 5,500000 | 239,628835 | 18/09/2027 | 52,548959 |
| Del 01/01/2028 al 30/06/2028 | 71 | 1,21972 | 3.338.440,20 | 2,02237 | 4,906522 | 0,574319 | 4,399000 | 5,373000 | 245,662929 | 20/03/2028 | 57,339733 |
| Del 01/07/2028 al 31/12/2028 | 44 | 0,75588 | 1.970.036,39 | 1,19342 | 4,916810 | 0,572538 | 4,250000 | 5,500000 | 251,391553 | 10/09/2028 | 56,869292 |
| Del 01/01/2029 al 30/06/2029 | 48 | 0,82460 | 1.895.345,85 | 1,14817 | 5,045843 | 0,583876 | 4,500000 | 5,750000 | 257,372081 | 11/03/2029 | 61,794140 |
| Del 01/07/2029 al 31/12/2029 | 40 | 0,68717 | 1.725.099,73 | 1,04504 | 4,826545 | 0,773650 | 4,200000 | 5,750000 | 262,900182 | 27/08/2029 | 61,824351 |
| Del 01/01/2030 al 30/06/2030 | 31 | 0,53255 | 1.709.513,64 | 1,03559 | 4,973586 | 0,311071 | 4,250000 | 5,500000 | 270,330697 | 10/04/2030 | 63,880789 |
| Del 01/07/2030 al 31/12/2030 | 16 | 0,27487 | 816.522,06 | 0,49464 | 4,695276 | 0,157143 | 3,949000 | 5,251000 | 274,229493 | 06/08/2030 | 65,023389 |
| Del 01/01/2031 al 30/06/2031 | 2 | 0,03436 | 182.026,62 | 0,11027 | 4,623319 | 0,563341 | 4,250000 | 5,250000 | 281,750224 | 23/03/2031 | 48,968808 |
| Del 01/07/2031 al 31/12/2031 | 1 | 0,01718 | 71.985,09 | 0,04361 | 4,500000 | 1,000000 | 4,500000 | 4,500000 | 290,036961 | 30/11/2031 | 38,953139 |
| Del 01/01/2032 al 30/06/2032 | 1 | 0,01718 | 52.936,57 | 0,03207 | 4,854000 | 0,750000 | 4,854000 | 4,854000 | 295,030801 | 01/05/2032 | 33,212308 |
| Del 01/01/2033 al 30/06/2033 | 1 | 0,01718 | 45.406,34 | 0,02751 | 4,915000 | 1,000000 | 4,915000 | 4,915000 | 308,041068 | 01/06/2033 | 51,707475 |
| Del 01/01/2034 al 30/06/2034 | 1 | 0,01718 | 33.981,44 | 0,02059 | 4,856000 | 0,750000 | 4,856000 | 4,856000 | 320,032854 | 01/06/2034 | 31,736481 |
| Del 01/07/2035 al 31/12/2035 | 1 | 0,01718 | 100.253,29 | 0,06073 | 4,459000 | 0,750000 | 4,459000 | 4,459000 | 334,028747 | 01/08/2035 | 51,039543 |
| Del 01/01/2037 al 30/06/2037 | 1 | 0,01718 | 172.738,99 | 0,10464 | 4,889000 | 0,000000 | 4,889000 | 4,889000 | 352,098563 | 01/02/2037 | 41,059071 |

**GESTICAIXA**

Fondo/Fund: FONCAIXA HIPOTECARIO 2

Cartera de Operaciones Titulizadas al día 30/09/2007

Loan Portfolio at 30/09/2007

Clasificación por Fecha Amortización Final / Classification by Final Maturity Date

| Intervalo Fechas Amortización Final Final Maturity Interval | Número OP Number | % | Principal Pendiente Outstanding Principal | % | Tipo Nominal Nominal Interest Rate | Margen s/ Ref. Spread | Tipos Límites Interest Rates | | Vida Residual Residual Life | | Principal Tasación LTV |
|--|---------------------|------------------|--|------------------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|---------------|---------------------------|
| | | | | | | | Mínimo Minimum | Máximo Maximum | Meses Months | Fecha Date | |
| Del 01/07/2037 al 31/12/2037 | 1 | 0,01718 | 53.964,55 | 0,03269 | 4,500000 | 1,000000 | 4,500000 | 4,500000 | 362,053388 | 01/12/2037 | 71,019107 |
| Del 01/01/2038 al 30/06/2038 | 1 | 0,01718 | 91.224,45 | 0,05526 | 5,104000 | 1,000000 | 5,104000 | 5,104000 | 366,028747 | 01/04/2038 | 68,730627 |
| Del 01/07/2038 al 31/12/2038 | 3 | 0,05154 | 196.913,39 | 0,11929 | 4,891437 | 0,601603 | 4,765000 | 5,104000 | 369,213534 | 06/07/2038 | 56,616959 |
| Del 01/01/2047 al 30/06/2047 | 1 | 0,01718 | 52.613,01 | 0,03187 | 5,000000 | 0,500000 | 5,000000 | 5,000000 | 473,002053 | 01/03/2047 | 75,206771 |
| Del 01/07/2048 al 31/12/2048 | 2 | 0,03436 | 130.340,68 | 0,07896 | 5,211605 | 0,450993 | 5,104000 | 5,251000 | 490,053388 | 01/08/2048 | 51,508696 |
| Total Cartera/Total | 5821 | 100,00000 | 165.075.512,90 | 100,00000 | | | | | | | |
| Media Ponderada / Weighted Average: | | | | | 4,841810 | 0,663011 | | | 123,405565 | 11/01/2018 | 39,614147 |
| Media Simple / Arithmetic Average: | | | 28.358,62 | | 4,880250 | 0,650266 | | | 96,608816 | 18/10/2015 | 31,899154 |
| Mínimo / Minimum: | | | 102,14 | | 3,949000 | 0,000000 | | | 0,032854 | 01/10/2007 | 0,162261 |
| Máximo / Maximum: | | | 378.187,68 | | 6,250000 | 2,000000 | | | 490,053388 | 01/08/2048 | 75,206771 |

Tipos interés, margen y vida residual, son medias ponderadas por el principal pendiente./ Interest rate, spread and residual life are weighted averages by the outstanding principal.

Situación de la cartera de participaciones hipotecarias hasta el día

**GESTICAIXA**

Fondo/Fund: FONCAIXA HIPOTECARIO 2

Cartera de Operaciones Titulizadas al día 30/09/2007

Loan Portfolio at 30/09/2007

Clasificación Geográfica / Geographic Classification by Region

| Provincia/Comunidad Autónoma Region | Número OP Number | % | Principal Pendiente Outstanding Principal | % | Tipo Nominal Nominal Interest Rate | Margen s/ Ref. Spread | Tipos Límites Interest Rates | | Vida Residual Residual Life | | Principal Tasación LTV |
|--|---------------------|-----------------|--|-----------------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|-------------------|---------------------------|
| | | | | | | | Mínimo Minimum | Máximo Maximum | Meses Months | Fecha Date | |
| 04 ALMERIA | 7 | 0,12025 | 107.884,63 | 0,06535 | 4,831761 | 0,697202 | 4,500000 | 5,500000 | 93,428197 | 13/07/2015 | 34,408665 |
| 11 CADIZ | 175 | 3,00636 | 3.840.796,64 | 2,32669 | 4,893126 | 0,915715 | 4,250000 | 5,750000 | 106,738895 | 21/08/2016 | 38,044251 |
| 14 CORDOBA | 38 | 0,65281 | 769.263,13 | 0,46601 | 4,847158 | 0,656671 | 4,000000 | 5,500000 | 87,847701 | 24/01/2015 | 29,728809 |
| 18 GRANADA | 51 | 0,87614 | 935.387,49 | 0,56664 | 4,864413 | 0,817163 | 4,250000 | 5,750000 | 101,182072 | 05/03/2016 | 33,406974 |
| 21 HUELVA | 40 | 0,68717 | 707.306,66 | 0,42847 | 4,868931 | 1,059337 | 4,500000 | 5,500000 | 133,625856 | 18/11/2018 | 43,643006 |
| 23 JAEN | 18 | 0,30923 | 413.572,09 | 0,25054 | 4,809641 | 0,691082 | 4,289000 | 6,250000 | 138,010201 | 31/03/2019 | 40,453183 |
| 29 MÁLAGA | 76 | 1,30562 | 1.568.359,65 | 0,95009 | 4,722412 | 0,723259 | 4,250000 | 5,500000 | 109,609753 | 17/11/2016 | 37,865170 |
| 41 SEVILLA | 178 | 3,05789 | 3.803.683,66 | 2,30421 | 4,882892 | 0,775325 | 4,250000 | 6,000000 | 150,062450 | 01/04/2020 | 46,781451 |
| ANDALUCIA | 583 | 10,01550 | 12.146.253,95 | 7,35800 | 4,857265 | 0,822552 | 4,000000 | 6,250000 | 121,273546 | 07/11/2017 | 40,155718 |
| 22 HUESCA | 18 | 0,30923 | 410.304,04 | 0,24856 | 4,719341 | 0,445986 | 4,250000 | 5,250000 | 107,943685 | 27/09/2016 | 39,290879 |
| 50 ZARAGOZA | 199 | 3,41866 | 6.277.740,23 | 3,80295 | 4,659144 | 0,702722 | 4,150000 | 5,500000 | 123,560571 | 15/01/2018 | 39,740881 |
| ARAGON | 217 | 3,72790 | 6.688.044,27 | 4,05150 | 4,664137 | 0,681426 | 4,150000 | 5,500000 | 122,265161 | 07/12/2017 | 39,703554 |
| 33 ASTURIAS | 67 | 1,15100 | 1.593.311,04 | 0,96520 | 4,871507 | 0,673033 | 4,250000 | 5,604000 | 124,303175 | 07/02/2018 | 40,113601 |
| PRINCIPADO DE ASTURIAS | 67 | 1,15100 | 1.593.311,04 | 0,96520 | 4,871507 | 0,673033 | 4,250000 | 5,604000 | 124,303175 | 07/02/2018 | 40,113601 |
| 07 BALEARES | 147 | 2,52534 | 3.461.814,43 | 2,09711 | 4,933054 | 0,428074 | 4,000000 | 6,000000 | 112,181271 | 03/02/2017 | 41,805013 |
| BALEARES | 147 | 2,52530 | 3.461.814,43 | 2,09710 | 4,933054 | 0,428074 | 4,000000 | 6,000000 | 112,181271 | 03/02/2017 | 41,805013 |
| 35 LAS PALMAS | 461 | 7,91960 | 12.971.340,67 | 7,85782 | 4,924157 | 0,625146 | 4,000000 | 6,000000 | 122,021190 | 30/11/2017 | 42,799256 |
| 38 TENERIFE | 171 | 2,93764 | 5.269.414,60 | 3,19212 | 5,016723 | 0,608540 | 4,000000 | 6,000000 | 137,370984 | 12/03/2019 | 44,207734 |
| CANARIAS | 632 | 10,85720 | 18.240.755,27 | 11,04990 | 4,949203 | 0,620653 | 4,000000 | 6,000000 | 126,174378 | 05/04/2018 | 43,180347 |
| 39 SANTANDER | 122 | 2,09586 | 2.684.927,77 | 1,62648 | 4,833950 | 0,727449 | 4,250000 | 5,500000 | 126,334677 | 10/04/2018 | 40,462837 |
| CANTABRIA | 122 | 2,09590 | 2.684.927,77 | 1,62650 | 4,833950 | 0,727449 | 4,250000 | 5,500000 | 126,334677 | 10/04/2018 | 40,462837 |
| 02 ALBACETE | 13 | 0,22333 | 285.398,44 | 0,17289 | 4,702797 | 0,925821 | 4,500000 | 5,251000 | 85,481872 | 13/11/2014 | 38,709336 |
| 13 CIUDAD REAL | 21 | 0,36076 | 555.222,06 | 0,33634 | 4,799516 | 0,810340 | 4,250000 | 5,750000 | 123,240603 | 06/01/2018 | 39,924990 |
| 19 GUADALAJARA | 6 | 0,10308 | 156.523,07 | 0,09482 | 5,147487 | 0,944075 | 4,500000 | 5,750000 | 101,773737 | 23/03/2016 | 35,266897 |
| 45 TOLEDO | 22 | 0,37794 | 586.237,64 | 0,35513 | 4,846088 | 0,471908 | 4,500000 | 5,500000 | 131,383613 | 10/09/2018 | 46,398365 |
| CASTILLA-LA MANCHA | 62 | 1,06510 | 1.583.381,21 | 0,95920 | 4,829436 | 0,727407 | 4,250000 | 5,750000 | 116,135466 | 03/06/2017 | 41,516316 |
| 09 BURGOS | 4 | 0,06872 | 96.696,51 | 0,05858 | 5,102922 | 0,370417 | 5,000000 | 5,500000 | 187,132673 | 04/05/2023 | 53,678515 |

**GESTICAIXA**

Fondo/Fund: FONCAIXA HIPOTECARIO 2

Cartera de Operaciones Titulizadas al día 30/09/2007

Loan Portfolio at 30/09/2007

Clasificación Geográfica / Geographic Classification by Region

| Provincia/Comunidad Autónoma Region | Número OP Number | Principal Pendiente Outstanding Principal | % | Tipo Nominal Nominal Interest Rate | Margen s/ Ref. Spread | Tipos Límites Interest Rates | | Vida Residual Residual Life | | Principal Tasación LTV |
|--|---------------------|--|-----------------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|-------------------|---------------------------|
| | | | | | | Mínimo Minimum | Máximo Maximum | Meses Months | Fecha Date | |
| 24 LEON | 78 | 2.208.800,46 | 1,33998 | 4,852177 | 0,730116 | 4,250000 | 5,500000 | 168,181712 | 05/10/2021 | 46,164425 |
| 34 PALENCIA | 33 | 744.582,93 | 0,56691 | 4,962473 | 0,610290 | 4,250000 | 5,750000 | 106,359843 | 10/08/2016 | 41,114104 |
| 37 SALAMANCA | 3 | 56.721,46 | 0,05154 | 5,017853 | 0,479791 | 4,250000 | 5,250000 | 59,715185 | 20/09/2012 | 25,241124 |
| 40 SEGOVIA | 4 | 23.287,72 | 0,06872 | 5,116867 | 0,584985 | 5,000000 | 5,250000 | 45,733123 | 23/07/2011 | 26,622307 |
| 42 SORIA | 1 | 4.089,32 | 0,01718 | 5,251000 | 0,250000 | 5,251000 | 5,251000 | 10,053388 | 01/08/2008 | 4,690188 |
| 47 VALLADOLID | 14 | 290.675,62 | 0,24051 | 4,546751 | 0,479551 | 4,000000 | 5,500000 | 94,064821 | 02/08/2015 | 37,262435 |
| 49 ZAMORA | 1 | 10.653,10 | 0,01718 | 4,250000 | 0,000000 | 4,250000 | 4,250000 | 63,080082 | 01/01/2013 | 10,605677 |
| CASTILLA Y LEON | 138 | 3.435.507,12 | 2,37070 | 4,864635 | 0,647198 | 4,000000 | 5,750000 | 138,613754 | 19/04/2019 | 42,691936 |
| 08 BARCELONA | 1079 | 28.831.476,26 | 18,53633 | 4,870915 | 0,491043 | 4,000000 | 6,000000 | 124,929994 | 26/02/2018 | 38,297635 |
| 17 GIRONA | 354 | 8.637.464,15 | 6,08143 | 4,902939 | 0,410829 | 4,000000 | 5,750000 | 120,219575 | 06/10/2017 | 40,468146 |
| 25 LLEIDA | 259 | 6.665.499,39 | 4,44941 | 4,899768 | 0,401017 | 4,000000 | 6,000000 | 127,770136 | 24/05/2018 | 42,149499 |
| 43 TARRAGONA | 291 | 7.552.231,79 | 4,99914 | 4,965874 | 0,601992 | 4,000000 | 6,000000 | 136,832947 | 23/02/2019 | 42,053423 |
| CATALUNYA | 1983 | 51.686.671,59 | 34,06630 | 4,894335 | 0,481247 | 4,000000 | 6,000000 | 126,206780 | 06/04/2018 | 39,739354 |
| 06 BADAJOZ | 19 | 493.154,30 | 0,32640 | 4,892466 | 0,931377 | 4,500000 | 5,500000 | 229,476505 | 13/11/2026 | 58,251657 |
| 10 CACERES | 5 | 215.835,70 | 0,08590 | 4,983084 | 0,859538 | 4,750000 | 5,500000 | 216,736019 | 21/10/2025 | 60,152955 |
| EXTREMADURA | 24 | 708.990,00 | 0,41230 | 4,911345 | 0,916411 | 4,500000 | 5,500000 | 226,822237 | 24/08/2026 | 58,647761 |
| 15 LA CORUÑA | 20 | 525.010,38 | 0,34358 | 4,825012 | 0,644011 | 4,000000 | 5,500000 | 138,459082 | 14/04/2019 | 43,140213 |
| 27 LUGO | 31 | 535.427,64 | 0,53255 | 5,094657 | 0,398776 | 4,250000 | 6,250000 | 114,867137 | 26/04/2017 | 35,257767 |
| 32 ORENSE | 4 | 72.485,27 | 0,06872 | 4,877077 | 0,786017 | 4,500000 | 5,104000 | 138,986069 | 30/04/2019 | 45,905423 |
| 36 PONTEVEDRA | 45 | 1.111.538,69 | 0,77306 | 4,756279 | 0,810719 | 4,215000 | 5,500000 | 148,170231 | 03/02/2020 | 39,234336 |
| GALICIA | 100 | 2.244.461,98 | 1,71790 | 4,879755 | 0,648687 | 4,000000 | 6,250000 | 135,536675 | 15/01/2019 | 39,049618 |
| 28 MADRID | 1150 | 44.769.933,16 | 19,75606 | 4,740493 | 0,835468 | 3,949000 | 6,000000 | 115,156311 | 05/05/2017 | 37,248751 |
| COMUNIDAD DE MADRID | 1150 | 44.769.933,16 | 19,75610 | 4,740493 | 0,835468 | 3,949000 | 6,000000 | 115,156311 | 05/05/2017 | 37,248751 |
| 30 MURCIA | 96 | 1.957.421,71 | 1,64920 | 4,899339 | 0,865581 | 4,250000 | 5,500000 | 105,521470 | 15/07/2016 | 38,037678 |
| REGION DE MURCIA | 96 | 1.957.421,71 | 1,64920 | 4,899339 | 0,865581 | 4,250000 | 5,500000 | 105,521470 | 15/07/2016 | 38,037678 |
| 31 NAVARRA | 12 | 306.846,49 | 0,20615 | 4,773556 | 0,752425 | 4,000000 | 5,843000 | 64,697015 | 19/02/2013 | 25,621230 |
| COMUNIDAD FORAL DE NAVARRA | 12 | 306.846,49 | 0,20620 | 4,773556 | 0,752425 | 4,000000 | 5,843000 | 64,697015 | 19/02/2013 | 25,621230 |

**GESTICAIXA**

Fondo/Fund: FONCAIXA HIPOTECARIO 2

Cartera de Operaciones Titulizadas al día 30/09/2007

Loan Portfolio at 30/09/2007

Clasificación Geográfica / Geographic Classification by Region

| Provincia/Comunidad Autónoma Region | Número OP Number | % | Principal Pendiente Outstanding Principal | % | Tipo Nominal Nominal Interest Rate | Margen s/ Ref. Spread | Tipos Límites Interest Rates | | Vida Residual Residual Life | | Principal Tasación LTV |
|--|---------------------|------------------|--|------------------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|-------------------|---------------------------|
| | | | | | | | Mínimo Minimum | Máximo Maximum | Meses Months | Fecha Date | |
| 20 GUIPUZCOA | 2 | 0,03436 | 35.920,54 | 0,02176 | 4,850694 | 0,798611 | 4,750000 | 5,000000 | 55,755435 | 23/05/2012 | 19,828961 |
| 48 VIZCAYA | 114 | 1,95843 | 4.327.892,12 | 2,62177 | 4,706453 | 0,569578 | 4,000000 | 5,250000 | 156,949187 | 28/10/2020 | 38,695925 |
| PAIS VASCO | 116 | 1,99280 | 4.363.812,66 | 2,64350 | 4,708940 | 0,573527 | 4,000000 | 5,250000 | 155,204468 | 05/09/2020 | 38,370633 |
| 26 LA RIOJA | 6 | 0,10308 | 162.253,80 | 0,09829 | 4,482038 | 0,614932 | 4,250000 | 4,750000 | 100,718272 | 20/02/2016 | 39,371630 |
| LAS RIOJA | 6 | 0,10310 | 162.253,80 | 0,09830 | 4,482038 | 0,614932 | 4,250000 | 4,750000 | 100,718272 | 20/02/2016 | 39,371630 |
| 03 ALICANTE | 91 | 1,56331 | 1.840.506,57 | 1,11495 | 4,983833 | 0,629862 | 4,250000 | 5,750000 | 105,361592 | 10/07/2016 | 39,588819 |
| 12 CASTELLON | 71 | 1,21972 | 1.502.470,52 | 0,91017 | 4,771660 | 0,461358 | 4,250000 | 5,765000 | 110,830817 | 24/12/2016 | 40,514266 |
| 46 VALENCIA | 204 | 3,50455 | 5.698.149,36 | 3,45184 | 4,976907 | 0,837342 | 4,121000 | 5,500000 | 126,560764 | 17/04/2018 | 38,968224 |
| COMUNIDAD VALENCIANA | 366 | 6,28760 | 9.041.126,45 | 5,47700 | 4,938813 | 0,712819 | 4,121000 | 5,765000 | 118,238494 | 06/08/2017 | 39,422440 |
| Total Cartera/Total | 5821 | 100,00000 | 165.075.512,90 | 100,00000 | | | | | | | |
| Media Ponderada / Weighted Average: | | | | | 4,841810 | 0,663011 | | | 123,405565 | 11/01/2018 | 39,614147 |
| Media Simple / Arithmetic Average: | | | | | 28.358,62 | 4,880250 | 0,650266 | | 96,608816 | 18/10/2015 | 31,899154 |
| Mínimo / Minimum: | | | | | 102,14 | 3,949000 | 0,000000 | | 0,032854 | 01/10/2007 | 0,162261 |
| Máximo / Maximum: | | | | | 378.187,68 | 6,250000 | 2,000000 | | 490,053388 | 01/08/2048 | 75,206771 |

Tipos interés, margen y vida residual, son medias ponderadas por el principal pendiente./ Interest rate, spread and residual life are weighted averages by the outstanding principal.

Situación de la cartera de participaciones hipotecarias hasta el día



GESTICAIXA

Fondo/Fund: FONCAIXA HIPOTECARIO 2

INFORMES DE LAS PARTICIPACIONES HIPOTECARIAS

LOAN PORTFOLIO REPORTS

SITUACIÓN DE LA CARTERA

PORTFOLIO ANALYSIS



Movimiento Mensual Cartera de Préstamos

Amortizations: Monthly Report

| Fecha / Date | Amortizaciones / Amortizations | | Principal Pendiente / Outstanding Principal | | Num. Op. Number |
|-----------------------------------|--------------------------------|----------------------------------|---|---|-----------------|
| | Ordinarias (1) Ordinary | Anticipaciones (2) Prepayment | Importe Amount | % Sobre Inicial % Over Initial Balance | |
| Saldo Anterior / Previous Balance | 197.567.180,23 | 211.807.215,64 | 190.662.116,32 | 31,7751 | 6325 |
| 31/01/2007 | 1.748.318,21 | 1.745.677,52 | 187.168.120,59 | 31,1928 | 6253 |
| 28/02/2007 | 1.735.423,34 | 1.287.229,64 | 184.145.467,61 | 30,6890 | 6197 |
| 31/03/2007 | 1.695.548,70 | 1.509.613,45 | 180.940.305,46 | 30,1549 | 6128 |
| 30/04/2007 | 1.682.433,95 | 1.067.734,63 | 178.190.136,88 | 29,6966 | 6078 |
| 31/05/2007 | 1.657.044,45 | 1.115.602,31 | 175.417.490,12 | 29,2345 | 6021 |
| 30/06/2007 | 1.643.592,69 | 1.203.606,13 | 172.570.291,30 | 28,7600 | 5960 |
| 31/07/2007 | 1.741.203,16 | 1.133.018,50 | 169.696.069,64 | 28,2810 | 5895 |
| 31/08/2007 | 1.605.337,89 | 642.280,23 | 167.448.451,52 | 27,9064 | 5857 |
| 30/09/2007 | 1.598.041,38 | 774.897,24 | 165.075.512,90 | 27,5109 | 5821 |
| | 212.674.124,00 | 222.286.875,29 | | | |

Notas / Notes: (1) Incluye cuotas de principal vencidas y no cobradas./ Includes overdue instalments.

(2) Cuotas de principal con vencimiento en el mes de la anticipación se incluyen en amortización ordinaria./ Principal instalments maturing on the prepayment month are included in the ordinary amount.



Amortización Anticipada y Tasa de Prepago Prepayment Rate

| Fecha Date | Principal Pendiente (1) Outstanding Principal | % Sobre Inicial % Over Initial Balance | Amortización de Principal Anticipada (Prepago) (2) Prepayment Amount | Datos del Mes Monthly | | Datos de 3 Meses Quarterly | | Datos de 6 Meses Semi Annually | | Datos de 12 Meses Annual | |
|---------------|--|---|--|--------------------------|------------------------|-------------------------------|----------------|-----------------------------------|----------------|-----------------------------|----------------|
| | | | | % TMC (3) % CMR (3) | % TAE (4) % APR (4) | % TMC % CMR | % TAE % APR | % TMC % CMR | % TAE % APR | % TMC % CMR | % TAE % APR |
| 31/10/2006 | 200.369.246,1 | 33,39284 | 1.686.837,2 | 0,82729 | 9,48799 | 0,66933 | 7,74279 | 0,74765 | 8,61193 | 0,84762 | 9,71043 |
| 30/11/2006 | 194.774.446,0 | 32,46043 | 1.461.186,8 | 0,72925 | 8,40837 | 0,75586 | 8,70254 | 0,74429 | 8,57475 | 0,83940 | 9,62052 |
| 31/12/2006 | 190.662.116,3 | 31,77509 | 2.344.450,2 | 1,20367 | 13,52521 | 0,92028 | 10,50122 | 0,77894 | 8,95702 | 0,82608 | 9,47475 |
| 31/01/2007 | 187.168.120,6 | 31,19279 | 1.745.677,5 | 0,91559 | 10,45031 | 0,94969 | 10,81952 | 0,80961 | 9,29420 | 0,83891 | 9,61514 |
| 28/02/2007 | 184.145.467,6 | 30,68904 | 1.287.229,6 | 0,68774 | 7,94775 | 0,93589 | 10,67027 | 0,84591 | 9,69177 | 0,83782 | 9,60323 |
| 31/03/2007 | 180.940.305,5 | 30,15488 | 1.509.613,5 | 0,81979 | 9,40587 | 0,80775 | 9,27378 | 0,86403 | 9,88958 | 0,81011 | 9,29963 |
| 30/04/2007 | 178.190.136,9 | 29,69655 | 1.067.734,6 | 0,59010 | 6,85587 | 0,69926 | 8,07576 | 0,82455 | 9,45804 | 0,78611 | 9,03597 |
| 31/05/2007 | 175.417.490,1 | 29,23447 | 1.115.602,3 | 0,62607 | 7,25951 | 0,67871 | 7,84722 | 0,80738 | 9,26973 | 0,77584 | 8,92290 |
| 30/06/2007 | 172.570.291,3 | 28,75997 | 1.203.606,1 | 0,68614 | 7,92994 | 0,63411 | 7,34947 | 0,72097 | 8,31667 | 0,74996 | 8,63740 |
| 31/07/2007 | 169.696.069,6 | 28,28096 | 1.133.018,5 | 0,65655 | 7,60029 | 0,65626 | 7,59698 | 0,67776 | 7,83667 | 0,74371 | 8,56834 |
| 31/08/2007 | 167.448.451,5 | 27,90638 | 642.280,2 | 0,37849 | 4,44850 | 0,57382 | 6,67266 | 0,62628 | 7,26179 | 0,73616 | 8,48484 |
| 30/09/2007 | 165.075.512,9 | 27,51091 | 774.897,2 | 0,46277 | 5,41403 | 0,49934 | 5,83019 | 0,56675 | 6,59293 | 0,71550 | 8,25606 |

(1) Saldo de Fin de Mes./ Balance at the end of the month.

(2) Amortización de principal realizada durante el mes menos amortización de principal esperada al inicio del mes./ Monthly principal Amortization less monthly expected principal amortization.

(3) % TMC. % Tasa Mensual Constante. / % CMR. % Constant Monthly Rate.

(4) % TAE. % Tasa Anual Equivalente. / % APR. % Annual Percentage Rate.



Movimiento Mensual Impagados Monthly Delinquency Rate

| Fecha / Date | Incorporaciones / Incoming Defaults | | | Recuperaciones / Recoveries | | | SALDO / BALANCE | | |
|-----------------------------------|-------------------------------------|------------------------|----------------|-----------------------------|------------------------|----------------|------------------------|------------------------|----------------|
| | Principal Principal | Intereses Interests | Total Total | Principal Principal | Intereses Interests | Total Total | Principal Principal | Intereses Interests | Total Total |
| Saldo anterior / Previous Balance | | | | | | | 13.571,35 | 7.475,21 | 21.046,56 |
| 31/01/2007 | 189.148,30 | 80.334,35 | 269.482,65 | 188.969,60 | 80.438,11 | 269.407,71 | 13.750,05 | 7.371,45 | 21.121,50 |
| 28/02/2007 | 207.223,36 | 95.808,37 | 303.031,73 | 207.691,41 | 95.268,50 | 302.959,91 | 13.282,00 | 7.911,32 | 21.193,32 |
| 31/03/2007 | 224.542,33 | 101.359,58 | 325.901,91 | 224.420,21 | 101.817,36 | 326.237,57 | 13.404,12 | 7.453,54 | 20.857,66 |
| 30/04/2007 | 191.540,47 | 87.502,52 | 279.042,99 | 189.503,14 | 85.807,92 | 275.311,06 | 15.441,45 | 9.148,14 | 24.589,59 |
| 31/05/2007 | 200.271,67 | 95.041,48 | 295.313,15 | 201.392,69 | 95.914,14 | 297.306,83 | 14.320,43 | 8.275,48 | 22.595,91 |
| 30/06/2007 | 213.395,69 | 101.138,68 | 314.534,37 | 213.894,92 | 102.116,48 | 316.011,40 | 13.821,20 | 7.297,68 | 21.118,88 |
| 31/07/2007 | 176.480,01 | 82.070,39 | 258.550,40 | 177.778,37 | 82.527,74 | 260.306,11 | 12.522,84 | 6.840,33 | 19.363,17 |
| 31/08/2007 | 172.539,12 | 81.984,65 | 254.523,77 | 170.557,96 | 81.453,62 | 252.011,58 | 14.504,00 | 7.371,36 | 21.875,36 |
| 30/09/2007 | 169.427,11 | 81.888,88 | 251.315,99 | 169.443,78 | 81.786,49 | 251.230,27 | 14.487,33 | 7.473,75 | 21.961,08 |
| | 1.744.568,06 | 807.128,90 | 2.551.696,96 | 1.743.652,08 | 807.130,36 | 2.550.782,44 | | | |



Movimiento Mensual Fallidos Monthly Default Rates

| Fecha / Date | Incorporaciones / Incoming Defaults | | | Recuperaciones / Recoveries | | | SALDO / BALANCE | | |
|-----------------------------------|--------------------------------------|--|----------------|--------------------------------------|--|----------------|--------------------------------------|--|----------------|
| | Activos Suspenso Defaulted Assets | Rendimientos Susp. Defaulted Retuns | Total Total | Activos Suspenso Defaulted Assets | Rendimientos Susp. Defaulted Retuns | Total Total | Activos Suspenso Defaulted Assets | Rendimientos Susp. Defaulted Retuns | Total Total |
| Saldo anterior / Previous Balance | | | | | | | 1.791,05 | 2.344,65 | 4.135,70 |
| 31/01/2007 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 1.791,05 | 2.344,65 | 4.135,70 |
| 28/02/2007 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 1.791,05 | 2.344,65 | 4.135,70 |
| 31/03/2007 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 1.791,05 | 2.344,65 | 4.135,70 |
| 30/04/2007 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 1.791,05 | 2.344,65 | 4.135,70 |
| 31/05/2007 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 1.791,05 | 2.344,65 | 4.135,70 |
| 30/06/2007 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 1.791,05 | 2.344,65 | 4.135,70 |
| 31/07/2007 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 1.791,05 | 2.344,65 | 4.135,70 |
| 31/08/2007 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 1.791,05 | 2.344,65 | 4.135,70 |
| 30/09/2007 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 1.791,05 | 2.344,65 | 4.135,70 |
| | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | | | |



Impagados al / Delinquency Loans at 30/09/2007

Clasificación por Antigüedad. Primera Cuota Vencida y no Pagada

Classification by Aging First Overdue Instalments

| Antigüedad Deuda Aging | Num. Operaciones Number | IMPORTE IMPAGADO OVERDUE AMOUNT | | | IMPORTE EN DUDOSOS DOUBTFUL AMOUNT | | IMPORTE EN DUDOSOS DOUBTFUL AMOUNT | | Importe Provisionado Provision Amount |
|--------------------------------------|----------------------------|------------------------------------|--|-----------------|---------------------------------------|------------------------|---------------------------------------|------------------|--|
| | | Principal Principal | Intereses Ordinarios Ordinary Interests | Total Total | Principal Principal | Intereses Interests | Total Total | | |
| HASTA 1 MES /Up to 1 month | 11 | 2.755,69 | 964,29 | 3.719,98 | 0,00 | 0,00 | 0,00 | 0,00 | |
| DE 1 A 2 MESES /From 1 to 2 months | 5 | 2.016,44 | 662,07 | 2.678,51 | 0,00 | 0,00 | 0,00 | 0,00 | |
| DE 2 A 3 MESES /From 2 to 3 months | 0 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | |
| DE 3 A 6 MESES /From 3 to 6 months | 1 | 0,00 | 0,00 | 0,00 | 995,23 | 4,47 | 999,70 | 0,00 | |
| DE 6 A 12 MESES /From 6 to 12 months | 0 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | |
| DESDE 12 MESES /More than 12 months | 1 | 0,00 | 0,00 | 0,00 | 8.719,97 | 5.842,92 | 14.562,89 | 10.862,55 | |
| Totales/Totals | 18 | 4.772,13 | 1.626,36 | 6.398,49 | 9.715,20 | 5.847,39 | 15.562,59 | 10.862,55 | |

| Antigüedad Deuda Aging | Num. Operaciones Number | IMPORTE IMPAGADO OVERDUE AMOUNT | | | Deuda Pendiente Vencer Outstanding Debt | Deuda Total Total Debt | Valor Tasación Inmueble Appraisal Value | %Deuda / Tasación %Debt / Appraisal |
|--------------------------------------|----------------------------|------------------------------------|---|------------------|--|---------------------------|--|--|
| | | Principal Principal | Intereses ord. y otros Ordinary Interests and Others | Total Total | | | | |
| HASTA 1 MES /Up to 1 month | 11 | 2.755,69 | 1.020,02 | 3.775,71 | 330.105,44 | 333.881,15 | 847.759,32 | 39,38396 |
| DE 1 A 2 MESES /From 1 to 2 months | 5 | 2.016,44 | 722,19 | 2.738,63 | 89.339,69 | 92.078,32 | 259.456,93 | 35,48887 |
| DE 2 A 3 MESES /From 2 to 3 months | 0 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00000 |
| DE 3 A 6 MESES /From 3 to 6 months | 1 | 995,23 | 49,06 | 1.044,29 | 0,00 | 1.044,29 | 47.714,35 | 2,18863 |
| DE 6 A 12 MESES /From 6 to 12 months | 0 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00000 |
| DESDE 12 MESES /More than 12 months | 1 | 8.719,97 | 13.005,13 | 21.725,10 | 25.316,96 | 47.042,06 | 52.233,96 | 90,06030 |
| Totales/Totals | 18 | 14.487,33 | 14.796,40 | 29.283,73 | 444.762,09 | 474.045,82 | 1.207.164,56 | 39,26936 |



GESTICAIXA

Fondo/Fund: FONCAIXA HIPOTECARIO 2

INFORMES DE LOS BONOS DE TITULIZACIÓN HIPOTECARIA
MORTGAGE BACKED SECURITISATION BONDS REPORTS

**GESTICAIXA**

Fondo/Fund: FONCAIXA HIPOTECARIO 2

Bonos de Titulización Serie A

Series A Bonds

| Número de Bonos / Number of Bonds: 5805 | | | | | | | | | | | | | |
|---|---|--------------------------|-------------|-------------------------------------|---------------------|--|--|----------------------|--|--|---|--|--|
| Código ISIN / ISIN Code: ES0338203005 | | | | | | | | | | | | | |
| Fecha Pago Payment Date | % Tipo Interés Nominal % Nominal Interest Rate | Cupón por Bono Coupon | | Intereses Totales Total Interest | | Amortización por Bono Amortization per Bond | | | Amortización Total Total Amortization | | Principal Devengado Amortización Principal Due | Principal Amortizado Principal Repaid | Déficit Amortización Amortization Deficit |
| | | Bruto Gross | Neto Net | Pagados Paid | Impagados Unpaid | Amortizado Repaid | Principal Pendiente Outstanding Principal | % Sobre Emisión % | Amortizado Repaid | Principal Pendiente Outstanding Principal | | | |
| 15/10/2007 | 4,41950 % | 287,31 | 235,59 | | | | | | | | | | |
| 16/07/2007 | 4,17520 % | 286,22 | 234,70 | 1.661.507,10 | 0,00 | 1.421,01 | 26.074,95 | 26,07 % | 8.248.963,05 | 151.365.084,75 | 8.248.963,05 | 8.248.963,05 | 0,00 |
| 16/04/2007 | 3,96130 % | 287,34 | 235,62 | 1.668.008,70 | 0,00 | 1.598,25 | 27.495,96 | 27,50 % | 9.277.841,25 | 159.614.047,80 | 9.277.841,25 | 9.277.841,25 | 0,00 |
| 15/01/2007 | 3,68750 % | 288,69 | 236,73 | 1.675.845,45 | 0,00 | 2.307,49 | 29.094,21 | 29,09 % | 13.394.979,45 | 168.891.889,05 | 13.394.979,45 | 13.394.979,45 | 0,00 |
| 16/10/2006 | 3,28500 % | 270,90 | 230,27 | 1.572.574,50 | 0,00 | 1.675,41 | 31.401,70 | 31,40 % | 9.725.755,05 | 182.286.868,50 | 9.725.755,05 | 9.725.755,05 | 0,00 |
| 17/07/2006 | 2,95240 % | 255,33 | 217,03 | 1.482.190,65 | 0,00 | 1.996,17 | 33.077,11 | 33,08 % | 11.587.766,85 | 192.012.623,55 | 11.587.766,85 | 11.587.766,85 | 0,00 |
| 18/04/2006 | 2,70100 % | 252,56 | 214,68 | 1.466.110,80 | 0,00 | 2.024,20 | 35.073,28 | 35,07 % | 11.750.481,00 | 203.600.390,40 | 11.750.481,00 | 11.750.481,00 | 0,00 |
| 16/01/2006 | 2,36740 % | 232,79 | 197,87 | 1.351.345,95 | 0,00 | 2.343,33 | 37.097,48 | 37,10 % | 13.603.030,65 | 215.350.871,40 | 13.603.030,65 | 13.603.030,65 | 0,00 |
| 17/10/2005 | 2,30050 % | 246,19 | 209,26 | 1.429.132,95 | 0,00 | 2.113,44 | 39.440,81 | 39,44 % | 12.268.519,20 | 228.953.902,05 | 12.268.519,20 | 12.268.519,20 | 0,00 |
| 15/07/2005 | 2,31980 % | 253,33 | 215,33 | 1.470.580,65 | 0,00 | 2.247,22 | 41.554,25 | 41,55 % | 13.045.112,10 | 241.222.421,25 | 13.045.112,10 | 13.045.112,10 | 0,00 |
| 15/04/2005 | 2,32590 % | 258,71 | 219,90 | 1.501.811,55 | 0,00 | 2.333,12 | 43.801,47 | 43,80 % | 13.543.761,60 | 254.267.533,35 | 13.543.761,60 | 13.543.761,60 | 0,00 |
| 17/01/2005 | 2,32990 % | 293,65 | 249,60 | 1.704.638,25 | 0,00 | 2.804,93 | 46.134,59 | 46,13 % | 16.282.618,65 | 267.811.294,95 | 16.282.618,65 | 16.282.618,65 | 0,00 |
| 15/10/2004 | 2,29650 % | 297,11 | 252,54 | 1.724.723,55 | 0,00 | 2.387,92 | 48.939,52 | 48,94 % | 13.861.875,60 | 284.093.913,60 | 13.861.875,60 | 13.861.875,60 | 0,00 |
| 15/07/2004 | 2,21840 % | 299,22 | 254,34 | 1.736.972,10 | 0,00 | 2.774,05 | 51.327,44 | 51,33 % | 16.103.360,25 | 297.955.789,20 | 16.103.360,25 | 16.103.360,25 | 0,00 |
| 15/04/2004 | 2,27310 % | 323,34 | 274,84 | 1.876.988,70 | 0,00 | 2.952,55 | 54.101,49 | 54,10 % | 17.139.552,75 | 314.059.149,45 | 17.139.552,75 | 17.139.552,75 | 0,00 |
| 15/01/2004 | 2,31780 % | 354,08 | 300,97 | 2.055.434,40 | 0,00 | 3.553,41 | 57.054,04 | 57,05 % | 20.627.545,05 | 331.198.702,20 | 20.627.545,05 | 20.627.545,05 | 0,00 |
| 15/10/2003 | 2,31070 % | 371,06 | 315,40 | 2.154.003,30 | 0,00 | 3.101,50 | 60.607,45 | 60,61 % | 18.004.207,50 | 351.826.247,25 | 18.004.207,50 | 18.004.207,50 | 0,00 |
| 15/07/2003 | 2,70910 % | 454,33 | 386,18 | 2.637.385,65 | 0,00 | 3.557,78 | 63.708,95 | 63,71 % | 20.652.912,90 | 369.830.454,75 | 20.652.912,90 | 20.652.912,90 | 0,00 |
| 15/04/2003 | 3,02040 % | 528,78 | 528,78 | 3.069.567,90 | 0,00 | 3.733,89 | 67.266,73 | 67,27 % | 21.675.231,45 | 390.483.349,89 | 21.675.231,45 | 21.675.231,45 | 0,00 |
| 15/01/2003 | 3,45630 % | 651,38 | 651,38 | 3.781.286,01 | 0,00 | 3.769,99 | 71.000,62 | 71,00 % | 21.884.796,08 | 412.158.581,34 | 21.884.796,08 | 21.884.796,08 | 0,00 |
| 15/10/2002 | 3,61350 % | 711,42 | 711,42 | 4.129.781,70 | 0,00 | 3.338,53 | 74.770,61 | 74,77 % | 19.380.173,70 | 434.043.377,42 | 19.380.173,70 | 19.380.173,70 | 0,00 |
| 15/07/2002 | 3,61350 % | 740,77 | 740,77 | 4.300.163,26 | 0,00 | 4.116,29 | 78.109,14 | 78,11 % | 23.895.047,71 | 453.423.551,12 | 23.895.047,71 | 23.895.047,71 | 0,00 |
| 15/04/2002 | 3,54350 % | 755,59 | 755,59 | 4.386.220,13 | 0,00 | 4.252,67 | 82.225,43 | 82,23 % | 24.686.746,70 | 477.318.598,83 | 24.686.746,70 | 24.686.746,70 | 0,00 |
| 15/01/2002 | 3,82640 % | 874,63 | 874,63 | 5.077.204,27 | 0,00 | 4.207,24 | 86.478,10 | 86,48 % | 24.423.048,59 | 502.005.345,53 | 24.423.048,59 | 24.423.048,59 | 0,00 |
| 15/10/2001 | 4,70140 % | 1.101,67 | 1.101,67 | 6.395.194,74 | 0,00 | 3.303,40 | 90.685,34 | 90,69 % | 19.176.230,69 | 526.428.394,12 | 19.176.230,69 | 19.176.230,69 | 0,00 |
| 16/07/2001 | 4,76930 % | 1.150,66 | 1.150,66 | 6.679.600,00 | 0,00 | 3.857,46 | 93.988,74 | 93,99 % | 22.392.542,56 | 545.604.624,81 | 22.392.542,56 | 22.392.542,56 | 0,00 |
| 17/04/2001 | 5,02990 % | 661,47 | 661,47 | 3.839.811,88 | 0,00 | 2.153,80 | 97.846,20 | 97,85 % | 12.502.832,63 | 567.997.167,37 | 12.502.832,63 | 12.502.832,63 | 0,00 |



GESTICAIXA

Fondo/Fund: FONCAIXA HIPOTECARIO 2

Bonos de Titulización Serie A

Series A Bonds

| Número de Bonos / Number of Bonds: 5805 | | | | | | | | | | | | | |
|---|---|--------------------------|-------------|-------------------------------------|---------------------|--|--|----------------------|--|--|---|--|--|
| Código ISIN / ISIN Code: ES0338203005 | | | | | | | | | | | | | |
| Fecha Pago Payment Date | % Tipo Interés Nominal % Nominal Interest Rate | Cupón por Bono Coupon | | Intereses Totales Total Interest | | Amortización por Bono Amortization per Bond | | | Amortización Total Total Amortization | | Principal Devengado Amortización Principal Due | Principal Amortizado Principal Repaid | Déficit Amortización Amortization Deficit |
| | | Bruto Gross | Neto Net | Pagados Paid | Impagados Unpaid | Amortizado Repaid | Principal Pendiente Outstanding Principal | % Sobre Emisión % | Amortizado Repaid | Principal Pendiente Outstanding Principal | | | |
| 28/02/2001 | | | | | | | 100.000,00 | | | 580.500.000,00 | | | |

**GESTICAIXA**

Fondo/Fund: FONCAIXA HIPOTECARIO 2

Bonos de Titulización Serie B

Series B Bonds

| Número de Bonos / Number of Bonds: 195 | | | | | | | | | | | | | |
|--|---|--------------------------|-------------|-------------------------------------|---------------------|--|--|----------------------|--|--|---|--|--|
| Código ISIN / ISIN Code: ES0338203013 | | | | | | | | | | | | | |
| Fecha Pago Payment Date | % Tipo Interés Nominal % Nominal Interest Rate | Cupón por Bono Coupon | | Intereses Totales Total Interest | | Amortización por Bono Amortization per Bond | | | Amortización Total Total Amortization | | Principal Devengado Amortización Principal Due | Principal Amortizado Principal Repaid | Déficit Amortización Amortization Deficit |
| | | Bruto Gross | Neto Net | Pagados Paid | Impagados Unpaid | Amortizado Repaid | Principal Pendiente Outstanding Principal | % Sobre Emisión % | Amortizado Repaid | Principal Pendiente Outstanding Principal | | | |
| 15/10/2007 | 4,67300 % | 1.165,05 | 955,34 | | | | | | | | | | |
| 16/07/2007 | 4,42870 % | 1.104,14 | 905,39 | 215.307,30 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 19.500.000,00 | 0,00 | 0,00 | 0,00 |
| 16/04/2007 | 4,21470 % | 1.050,79 | 861,65 | 204.904,05 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 19.500.000,00 | 0,00 | 0,00 | 0,00 |
| 15/01/2007 | 3,94100 % | 982,55 | 805,69 | 191.597,25 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 19.500.000,00 | 0,00 | 0,00 | 0,00 |
| 16/10/2006 | 3,53850 % | 882,20 | 749,87 | 172.029,00 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 19.500.000,00 | 0,00 | 0,00 | 0,00 |
| 17/07/2006 | 3,20590 % | 790,50 | 671,93 | 154.147,50 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 19.500.000,00 | 0,00 | 0,00 | 0,00 |
| 18/04/2006 | 2,95450 % | 744,70 | 633,00 | 145.216,50 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 19.500.000,00 | 0,00 | 0,00 | 0,00 |
| 16/01/2006 | 2,62090 % | 653,43 | 555,42 | 127.418,85 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 19.500.000,00 | 0,00 | 0,00 | 0,00 |
| 17/10/2005 | 2,55400 % | 657,74 | 559,08 | 128.259,30 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 19.500.000,00 | 0,00 | 0,00 | 0,00 |
| 15/07/2005 | 2,57330 % | 641,56 | 545,33 | 125.104,20 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 19.500.000,00 | 0,00 | 0,00 | 0,00 |
| 15/04/2005 | 2,57930 % | 621,86 | 528,58 | 121.262,70 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 19.500.000,00 | 0,00 | 0,00 | 0,00 |
| 17/01/2005 | 2,58340 % | 665,31 | 565,51 | 129.735,45 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 19.500.000,00 | 0,00 | 0,00 | 0,00 |
| 15/10/2004 | 2,54990 % | 642,71 | 546,30 | 125.328,45 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 19.500.000,00 | 0,00 | 0,00 | 0,00 |
| 15/07/2004 | 2,47190 % | 616,28 | 523,84 | 120.174,60 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 19.500.000,00 | 0,00 | 0,00 | 0,00 |
| 15/04/2004 | 2,52660 % | 629,92 | 535,43 | 122.834,40 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 19.500.000,00 | 0,00 | 0,00 | 0,00 |
| 15/01/2004 | 2,57120 % | 648,08 | 550,87 | 126.375,60 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 19.500.000,00 | 0,00 | 0,00 | 0,00 |
| 15/10/2003 | 2,56410 % | 646,29 | 549,35 | 126.026,55 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 19.500.000,00 | 0,00 | 0,00 | 0,00 |
| 15/07/2003 | 2,96260 % | 738,62 | 627,83 | 144.030,90 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 19.500.000,00 | 0,00 | 0,00 | 0,00 |
| 15/04/2003 | 3,27380 % | 807,24 | 807,24 | 157.411,80 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 19.500.000,00 | 0,00 | 0,00 | 0,00 |
| 15/01/2003 | 3,70980 % | 935,07 | 935,07 | 182.339,21 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 19.500.000,00 | 0,00 | 0,00 | 0,00 |
| 15/10/2002 | 3,86700 % | 974,70 | 974,70 | 190.065,70 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 19.500.000,00 | 0,00 | 0,00 | 0,00 |
| 15/07/2002 | 3,86700 % | 964,10 | 964,10 | 187.999,77 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 19.500.000,00 | 0,00 | 0,00 | 0,00 |
| 15/04/2002 | 3,79700 % | 936,25 | 936,25 | 182.568,08 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 19.500.000,00 | 0,00 | 0,00 | 0,00 |
| 15/01/2002 | 4,07990 % | 1.028,36 | 1.028,36 | 200.529,88 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 19.500.000,00 | 0,00 | 0,00 | 0,00 |
| 15/10/2001 | 4,95490 % | 1.235,33 | 1.235,33 | 240.889,59 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 19.500.000,00 | 0,00 | 0,00 | 0,00 |
| 16/07/2001 | 5,02280 % | 1.238,50 | 1.238,50 | 241.507,23 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 19.500.000,00 | 0,00 | 0,00 | 0,00 |
| 17/04/2001 | 5,28340 % | 694,80 | 694,80 | 135.486,64 | 0,00 | 0,00 | 100.000,00 | 100,00 % | 0,00 | 19.500.000,00 | 0,00 | 0,00 | 0,00 |



GESTICAIXA

Fondo/Fund: FONCAIXA HIPOTECARIO 2

Bonos de Titulización Serie B

Series B Bonds

| Número de Bonos / Number of Bonds: 195 | | | | | | | | | | | | | |
|--|---|--------------------------|-------------|-------------------------------------|---------------------|--|--|----------------------|--|--|---|--|--|
| Código ISIN / ISIN Code: ES0338203013 | | | | | | | | | | | | | |
| Fecha Pago Payment Date | % Tipo Interés Nominal % Nominal Interest Rate | Cupón por Bono Coupon | | Intereses Totales Total Interest | | Amortización por Bono Amortization per Bond | | | Amortización Total Total Amortization | | Principal Devengado Amortización Principal Due | Principal Amortizado Principal Repaid | Déficit Amortización Amortization Deficit |
| | | Bruto Gross | Neto Net | Pagados Paid | Impagados Unpaid | Amortizado Repaid | Principal Pendiente Outstanding Principal | % Sobre Emisión % | Amortizado Repaid | Principal Pendiente Outstanding Principal | | | |
| 28/02/2001 | | | | | | | 100.000,00 | | | 19.500.000,00 | | | |



Bonos de Titulización al día / Securitisation Bonds at 30/09/2007

Vida media residual y amortización final estimados según diferentes tasas constantes de amortización anticipada
Average residual life and final maturity according to constant prepayment rates

| TASA AMORTIZACIÓN ANTICIPADA / CPR (2) | | | | | | | | | |
|--|--|------------|------------|------------|------------|------------|------------|------------|------------|
| | % mensual constante / % constant monthly rate | 0.00 | 0.72 | 0.75 | 1.00 | 1.25 | 1.50 | 1.75 | 2.00 |
| | % anual equivalente / % annual percentage rate | 0.00 | 8.26 | 8.64 | 11.36 | 14.01 | 16.59 | 19.09 | 21.53 |
| BONOS SERIE A / SERIES A BONDS (ISIN : ES0338203005) | | | | | | | | | |
| Sin ejercicio amortización opcional/Without optional redemption | | | | | | | | | |
| | Vida media / Average life | 4.85 | 2.98 | 2.93 | 2.65 | 2.43 | 2.25 | 2.10 | 1.97 |
| | Amortización Final / Final maturity | 15/10/2019 | 15/01/2014 | 15/10/2013 | 15/04/2013 | 15/10/2012 | 16/04/2012 | 16/01/2012 | 17/10/2011 |
| Con ejercicio amortización opcional/With optional redemption (1) | | | | | | | | | |
| | Vida media / Average life | 4.30 | 2.78 | 2.75 | 2.47 | 2.29 | 2.12 | 1.98 | 1.85 |
| | Amortización Final / Final maturity | 15/07/2014 | 16/01/2012 | 16/01/2012 | 15/07/2011 | 15/04/2011 | 17/01/2011 | 15/10/2010 | 15/07/2010 |
| BONOS SERIE B / SERIES B BONDS (ISIN : ES0338203013) | | | | | | | | | |
| Sin ejercicio amortización opcional/Without optional redemption | | | | | | | | | |
| | Vida media / Average life | 16.22 | 7.21 | 7.05 | 6.34 | 5.79 | 5.34 | 5.02 | 4.74 |
| | Amortización Final / Final maturity | 15/10/2048 | 15/07/2015 | 15/07/2015 | 15/07/2014 | 15/01/2014 | 15/07/2013 | 15/01/2013 | 15/10/2012 |
| Con ejercicio amortización opcional/With optional redemption (1) | | | | | | | | | |
| | Vida media / Average life | 7.00 | 4.51 | 4.51 | 4.00 | 3.75 | 3.51 | 3.25 | 3.00 |
| | Amortización Final / Final maturity | 15/07/2014 | 16/01/2012 | 16/01/2012 | 15/07/2011 | 15/04/2011 | 17/01/2011 | 15/10/2010 | 15/07/2010 |

Hipótesis de morosidad de fallidos de la cartera de Préstamos : 0% / Hypothesis of delinquency and default assumptions of the securitised loans : 0%

(1) Amortización a opción de la Sociedad Gestora, cuando el importe del principal pendiente de amortización de los Préstamos sea inferior al 10% inicial / Optional clean-up call when the amount of the outstanding balance of the securitised loans is less than 10% of the initial outstanding balance.

(2) CPR : Constant Prepayment Rate.