

**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 - 2009**

*QUARTERLY REPORT  
THIRD QUARTER - 2009*



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

**FONCAIXA HIPOTECARIO 2, F.T.H.****Informe Trimestral – Tercer Trimestre 2009***Quarterly Report – Third Quarter 2009***Indice: / Index:****1. Informes Contables / Financial Statements**1.1. Balance de Situación / *Balance Sheet*1.2. Cuenta de Pérdidas y Ganancias / *Income Statement*1.3. Origen y Aplicación de Fondos Disponibles / *Available Funds Source and Application***2. Informes sobre las Participaciones Hipotecarias / Securitised Loans Reports**2.1. Clasificación de la Cartera de Participaciones Hipotecarias / *Classification of the Loan Portfolio*2.1.1. Fecha de Formalización de Préstamos / *Classification by Arrangement Date*2.1.2. Tipos de Interés Nominales / *Classification by Nominal Interest Rate*2.1.3. Relación Principal/Valor de Tasación / *Classification by LTV*2.1.4. Principal Pendiente / *Classification by Outstanding Principal*2.1.5. Índice de Referencia del Tipo de Interés / *Classification by Reference Indexes*2.1.6. Fecha de Amortización Final / *Classification by Final Amortization Date*2.1.7. Geográfica / *Geographic classification by Region*2.2. Situación de la Cartera de Participaciones Hipotecarias / *Analysis of the Securitised Loan Portfolio*2.2.1. Amortizaciones: Movimiento Mensual / *Amortizations: monthly report*2.2.2. Amortizaciones Anticipadas y Tasas de Prepago / *Prepayment rates*2.2.3. Impagados Movimiento Mensual / *Monthly delinquency rate*2.2.4. Impagados Clasificación por Antigüedad Deudores / *Delinquency loans – Classification by Aging***3. Informes sobre los Bonos de Titulización Hipotecaria / Mortgage Backed Securitisation Bonds Reports**3.1. Situación de los Bonos / *Bond Series Analysis*3.2. Vida Media Residual y Amortización Final Estimada / *Average residual life and estimated maturity***Persona de contacto que ha generado la información:***Contact person who is primarily responsible of this report:*

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**INFORMES CONTABLES**  
*FINANCIAL STATEMENTS*

**FONCAIXA HIPOTECARIO 2, F.T.H.****(Ejercicio 2009)**

BALANCE SITUACION COMPACTO - ACTIU (PGC)

Acumulado al Mes De: Septiembre

Ejercicio 09

**ACTIVO**

## A) ACTIVO NO CORRIENTE

## I. Activos financieros a largo plazo

|                                     |               |
|-------------------------------------|---------------|
| 1. VALORES REPRESENTATIVOS DE DEUDA |               |
| 2. DERECHOS DE CREDITO              |               |
| - Activos cedidos                   | 96.785.549,05 |
| 3. DERIVADOS                        |               |
| 4. OTROS ACTIVOS NO CORRIENTES      |               |

## II. Activos por impuesto diferido

## III. Otros activos no corrientes

## B) ACTIVO CORRIENTE

## IV. Act. no corrientes mant. para venta

## V. Activos financieros a corto plazo

|                              |               |
|------------------------------|---------------|
| 1. DEUDORES Y OTRAS CTAS.    | 11.782,57     |
| 2. VALORES REP. DE DEUDA     |               |
| 3. DERECHOS DE CREDITO       |               |
| - Activos cedidos            | 16.026.328,14 |
| - Activos dudosos            | 256.290,97    |
| - Correcciones de valor      |               |
| 4. DERIVADOS                 |               |
| 5. OTROS ACTIVOS FINANCIEROS |               |

## VI. Ajustes por periodificaciones

|               |            |
|---------------|------------|
| 1. COMISIONES |            |
| 2. OTROS      | 490.385,44 |

## VII. Efectivo y otros activos liquidos

|                           |              |
|---------------------------|--------------|
| 1. TESORERIA              | 9.624.856,18 |
| 2. OTROS ACTIVOS LIQUIDOS |              |

|               |                |
|---------------|----------------|
| TOTAL ACTIVOS | 123.195.192,35 |
|---------------|----------------|

**FONCAIXA HIPOTECARIO 2, F.T.H.****(Ejercicio 2009)**

BALANCE SITUACION COMPACTO - PASSIU (PGC)

Acumulado al Mes De: Septiembre

Ejercicio 09

**PASIVO**

## A) PASIVO NO CORRIENTE

## I. . Provisiones a largo plazo

- Provisiones a largo plaz 38.417,00

## II. Pasivos financieros a largo plazo

## 1. OBLIGACIONES Y OTROS VALORES

- Bonos titulización 100.893.181,86

## 2. DEUDAS CON ENT. CREDITO

- Préstamo subordinado 4.676.780,32

- Crédito línea liquidez

## 3. DERIVADOS

## 4. OTROS PASIVOS FINANCIEROS

## III. Pasivos por impuesto diferido

## B) PASIVO CORRIENTE

## IV. Pasivos vinculados con activos vta

## V. Provisiones a corto plazo

## VI. Pasivos financieros a corto plazo

1. AGREED. CTAS. A PAGAR 5.829,00

## 2. OBLIGACIONES Y OTROS VALORES

- Bonos titulización 16.026.328,14

## 3. DEUDAS CON ENT. CRED.

## 4. DERIVADOS

## 5. OTROS PASIVOS FINANCIEROS

## VII. Ajustes por periodificaciones

## 1. COMISIONES

- Comisión gestora 12.492,77

- Comisión administració 2.416,37

- Comisión depósito 241,64

- Comisión variable 249.584,55

## 2. OTROS

- Int. bonos titulización 300.879,87

- Int. prést. subordinado 14.145,81

- Int. perm. financiera 978.438,94

**FONCAIXA HIPOTECARIO 2, F.T.H.**

**(Ejercicio 2009)**

BALANCE SITUACION COMPACTO - PASSIU (PGC)

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C) Iº Y Gº RECONOCIDOS EN BALANCE

VIII. Activos financieros disp. venta

IX. Cobertura de flujo de efectivo

X. Otros Iº y Gº reconocidos

- Reserva Prim. Aplicacion -3.543,91

XI. Gastos de Constitucion en transición

TOTAL PASIVO 123.195.192,36

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## CUENTA DE PERDIDAS Y GANANCIAS (PGC 07)

Acumulado al Mes De: Septiembre

Ejercicio 09

**CUENTA DE PERDIDAS Y GANANCIAS (PGC 07)**

## 1. Intereses y rendimientos asimilados

|                                    |              |
|------------------------------------|--------------|
| 1.1. Valores representativos deuda |              |
| 1.2. Derechos de crédito           | 5.332.834,19 |
| 1.3. Otros activos fin.            | 189.740,24   |

## 2. Intereses y cargas asimilados

|                      |               |
|----------------------|---------------|
| 2.1. Int. bonos tit. | -2.000.596,84 |
|----------------------|---------------|

## 3. Resultado de operaciones financieras

## 4. Diferencias de cambio

## 5. Otros ingresos de explotación

## 6. Otros gastos de explotación

|                              |               |
|------------------------------|---------------|
| 6.1. Servicios externos      |               |
| 6.1.1. S. profesionales      | -10.542,97    |
| 6.1.2. Servicios bancarios   |               |
| 6.1.3. Publicidad            |               |
| 6.1.4. Otros servicios       |               |
| 6.2. Tributos                |               |
| 6.3. Otros gastos de gestión |               |
| 6.3.1. Comisión gestora      | -46.314,29    |
| 6.3.2. Comisión admin.       | -8.825,05     |
| 6.3.3. Comisión ag. pag      | -331,14       |
| 6.3.4. Comisión var.         | -586.218,83   |
| 6.3.4. Comisión dep.         | -882,52       |
| 6.3.7. Otros gastos          | -2.860.260,56 |

## 7. Deterioro de activos financieros

## 8. Dotaciones a provisiones

## 9. Ganancias/Pérdidas baja activos venta

|                               |           |
|-------------------------------|-----------|
| 10. Rep. pérdidas / ganancias | -8.602,23 |
|-------------------------------|-----------|

RTDO. ANTES IMPTOS. ,00

## 11. Impuesto sobre beneficios

RESULTADO PERIODO 0,00



**FONCAIXA HIPOTECARIO 2, F.T.H.**

**ORIGEN Y APLICACIÓN DE FONDOS DISPONIBLES A FECHA DE PAGO DE 15 DE JULIO DE 2009**  
*AVAILABLE FUNDS SOURCE AND APPLICATION AT PAYMENT DATE OF 15 JULY 2009*

**1/ Origen de Fondos / Funds Source:**

|  |                   |                     |                            |
|--|-------------------|---------------------|----------------------------|
| ▪ <b>Cuenta Tesorería / Treasury Account</b> | <b>08/07/2009</b> |                     |                            |
| – <b>Fondo de Reserva / Reserve Fund</b>     |                   | <b>4.924.340,53</b> | <b>12.996.459,35</b>       |
|  |                   |                     | <b>Total 12.996.459,35</b> |

**2/ Aplicación de Fondos / Funds Application:**

|  |                   |  |                            |
|--|-------------------|--|----------------------------|
| ▪ <b>Gastos Ordinarios y Extraordinarios / Ordinary and Extraordinary Expenses</b>             |                   |  | <b>0</b>                   |
| ▪ <b>Comisión Gestora / Management Company Fee</b>   |                   |  | <b>15.346,40</b>           |
| ▪ <b>Comisión Depósito Participaciones Hipotecarias / Mortgage Loans Deposit Fee</b>           |                   |  | <b>291,50</b>              |
| ▪ <b>Comisión Agencia de Pagos / Paying Agent Fee</b>  |                   |  | <b>50,87</b>               |
| ▪ <b>Intereses del Swap Serie "A" / Interests Swap Series "A"</b>                              |                   |  | <b>1.029.143,82</b>        |
| ▪ <b>Intereses de los Bonos Serie "A" / Series "A" Bond Interests</b>                          |                   |  | <b>417.727,80</b>          |
| ▪ <b>Intereses del Swap Serie "B" / Interests Swap Series "B"</b>                              |                   |  | <b>181.371,35</b>          |
| ▪ <b>Intereses de los Bonos Serie "B" / Series "B" Bond Interests</b>                          |                   |  | <b>90.942,15</b>           |
| ▪ <b>Fondo de Reserva / Reserve Fund</b>   |                   |  | <b>4.676.780,31</b>        |
| ▪ <b>Amortización del Nominal Bonos Serie "A" / Series "A" Bond Amortisation</b>               |                   |  | <b>6.189.000,75</b>        |
| ▪ <b>Pago de los Intereses Préstamo Subordinado / Interests on Subordinated Loan</b>           |                   |  | <b>22.965,59</b>           |
| ▪ <b>Amortización del Nominal Préstamo Subordinado / Subordinated Loan principal repayment</b> |                   |  | <b>247.560,22</b>          |
| ▪ <b>Comisión Administración Participaciones Hipotecarias / Mortgage Loans Servicing Fee</b>   |                   |  | <b>2.914,98</b>            |
| ▪ <b>Margen Intermediación Pendiente de Pago a / Outstanding Intermediation Fee at</b>         | <b>15/04/2009</b> |  | <b>20.066,11</b>           |
| ▪ <b>Margen Intermediación Pagado a Cuenta a / Intermediation Fee paid at</b>                  | <b>15/07/2009</b> |  | <b>101.982,95</b>          |
|  |                   |  | <b>Total 12.996.144,80</b> |

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

|   |  |                     |                           |
|---|--|---------------------|---------------------------|
| ▪ <b>Saldo Cuenta Tesorería después de Aplicación Fondos / Treasury Account Balance after Application</b> |  |                     | <b>4.677.094,86</b>       |
| – <b>Fondo de Reserva / Reserve Fund</b>  |  | <b>4.676.780,31</b> |                           |
|   |  |                     | <b>Total 4.677.094,86</b> |





**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 30/09/2009

### Loan Portfolio at 30/09/2009

### Clasificación por Fecha Formalización / Classification by Arrangement Date

| Intervalo Fechas Formalización<br>Arrangement Date Intervals | Número OP<br>Number | %                | Principal Pendiente<br>Outstanding Principal |                  | Tipo Nominal<br>Nominal Interest Rate | Margen s/ Ref.<br>Spread | Tipos Límites<br>Interest Rates |                   | Vida Residual<br>Residual Life |               | Principal Tasación<br>LTV |
|--|---------------------|------------------|--|------------------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|---------------|---------------------------|
|  |                     |                  | %  | %                |                                       |                          | Mínimo<br>Minimum               | Máximo<br>Maximum | Meses<br>Months                | Fecha<br>Date |                           |
| Del 01/01/1995 al 30/06/1995                                 | 213                 | 4,50412          | 3.113.157,01                                 | 2,75420          | 6,048691                              | 0,771595                 | 2,408000                        | 7,750000          | 80,475832                      | 14/06/2016    | 28,987962                 |
| Del 01/07/1995 al 31/12/1995                                 | 173                 | 3,65828          | 2.313.366,62                                 | 2,04663          | 5,838047                              | 0,609677                 | 2,750000                        | 7,250000          | 70,774515                      | 24/08/2015    | 26,895407                 |
| Del 01/01/1996 al 30/06/1996                                 | 173                 | 3,65828          | 3.037.333,07                                 | 2,68712          | 6,113529                              | 0,557141                 | 2,750000                        | 7,500000          | 81,732049                      | 22/07/2016    | 30,258001                 |
| Del 01/07/1996 al 31/12/1996                                 | 288                 | 6,09008          | 5.620.023,46                                 | 4,97202          | 5,508726                              | 0,569266                 | 2,510000                        | 7,250000          | 81,915086                      | 28/07/2016    | 29,790332                 |
| Del 01/01/1997 al 30/06/1997                                 | 459                 | 9,70607          | 9.557.181,88                                 | 8,45521          | 5,721241                              | 0,638258                 | 2,500000                        | 7,250000          | 88,077051                      | 31/01/2017    | 31,951764                 |
| Del 01/07/1997 al 31/12/1997                                 | 712                 | 15,05604         | 14.635.322,42                                | 12,94782         | 5,214850                              | 0,648209                 | 2,500000                        | 7,250000          | 101,697058                     | 22/03/2018    | 32,846282                 |
| Del 01/01/1998 al 30/06/1998                                 | 722                 | 15,26750         | 16.309.106,17                                | 14,42861         | 5,703120                              | 0,606480                 | 2,658000                        | 7,161000          | 116,480630                     | 15/06/2019    | 35,467026                 |
| Del 01/07/1998 al 31/12/1998                                 | 509                 | 10,76337         | 12.622.715,06                                | 11,16727         | 5,033670                              | 0,603578                 | 2,506000                        | 6,750000          | 115,658264                     | 21/05/2019    | 36,474196                 |
| Del 01/01/1999 al 30/06/1999                                 | 461                 | 9,74836          | 12.145.629,67                                | 10,74520         | 4,441361                              | 0,757371                 | 2,394000                        | 6,838000          | 133,849699                     | 25/11/2020    | 39,254056                 |
| Del 01/07/1999 al 31/12/1999                                 | 556                 | 11,75724         | 17.118.903,72                                | 15,14504         | 5,873319                              | 0,742637                 | 2,610000                        | 6,750000          | 111,244666                     | 07/01/2019    | 35,110122                 |
| Del 01/01/2000 al 30/06/2000                                 | 367                 | 7,76063          | 12.475.880,55                                | 11,03737         | 5,006480                              | 0,633258                 | 2,644000                        | 7,084000          | 137,135263                     | 05/03/2021    | 41,675221                 |
| Del 01/07/2000 al 31/12/2000                                 | 96                  | 2,03003          | 4.084.486,66                                 | 3,61353          | 5,778046                              | 0,599033                 | 3,159000                        | 6,661000          | 144,562124                     | 17/10/2021    | 44,812555                 |
| <b>Total Cartera/Total</b>                                   | <b>4729</b>         | <b>100,00000</b> | <b>113.033.106,29</b>                        | <b>100,00000</b> |                                       |                          |                                 |                   |                                |               |                           |
| Media Ponderada / Weighted Average:                          |                     |                  |  |                  | 5,396330                              | 0,655204                 |                                 |                   | 111,861459                     | 25/01/2019    | 35,542649                 |
| Media Simple / Arithmetic Average:                           |                     |                  | 23.902,12                                    |                  | 5,506870                              | 0,653722                 |                                 |                   | 80,934813                      | 28/06/2016    | 26,965574                 |
| Mínimo / Minimum:  |                     |                  | 4,30   |                  | 2,394000                              | 0,000000                 |                                 |                   | 0,032854                       | 01/10/2009    | 0,009119                  |
| Máximo / Maximum:  |                     |                  | 327.040,82                                   |                  | 7,750000                              | 2,000000                 |                                 |                   | 466,036961                     | 01/08/2048    | 74,227967                 |

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 30/09/2009

### Loan Portfolio at 30/09/2009

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

| Intervalo del Tipo<br>Interest Rate Intervals | Número OP<br>Number | %                | Principal Pendiente<br>Outstanding Principal | %                | Tipo Nominal<br>Nominal Interest Rate | Margen s/ Ref.<br>Spread | Tipos Límites<br>Interest Rates |                   | Vida Residual<br>Residual Life |                   | Principal Tasación<br>LTV |
|---|---------------------|------------------|--|------------------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|-------------------|---------------------------|
|   |                     |                  |  |                  |                                       |                          | Mínimo<br>Minimum               | Máximo<br>Maximum | Meses<br>Months                | Fecha<br>Date     |                           |
| 02.00 02.49                                   | 2                   | 0,04229          | 92.347,67                                    | 0,08170          | 2,402173                              | 0,604046                 | 2,394000                        | 2,408000          | 88,224461                      | 05/02/2017        | 37,941699                 |
| 02.50 02.99                                   | 268                 | 5,66716          | 8.746.535,29                                 | 7,73803          | 2,812058                              | 0,918577                 | 2,500000                        | 2,908000          | 129,806610                     | 24/07/2020        | 35,065409                 |
| 03.00 03.49                                   | 231                 | 4,88475          | 5.562.481,67                                 | 4,92111          | 3,080149                              | 1,059889                 | 3,000000                        | 3,408000          | 105,683860                     | 21/07/2018        | 33,987261                 |
| 03.50 03.99                                   | 72                  | 1,52252          | 2.900.106,59                                 | 2,56571          | 3,879255                              | 0,291071                 | 3,500000                        | 3,997000          | 163,289748                     | 10/05/2023        | 40,765560                 |
| 04.00 04.49                                   | 508                 | 10,74223         | 13.677.984,15                                | 12,10087         | 4,283466                              | 0,535158                 | 4,000000                        | 4,497000          | 124,329612                     | 09/02/2020        | 37,305987                 |
| 04.50 04.99                                   | 497                 | 10,50962         | 9.606.650,43                                 | 8,49897          | 4,551005                              | 0,828615                 | 4,500000                        | 4,955000          | 103,420390                     | 13/05/2018        | 35,209594                 |
| 05.00 05.49                                   | 30                  | 0,63438          | 476.884,31                                   | 0,42190          | 5,082025                              | 0,823730                 | 5,000000                        | 5,250000          | 66,500638                      | 16/04/2015        | 29,269019                 |
| 05.50 05.99                                   | 303                 | 6,40727          | 7.179.821,93                                 | 6,35196          | 5,831432                              | 0,331601                 | 5,500000                        | 5,998000          | 110,979628                     | 29/12/2018        | 34,619977                 |
| 06.00 06.49                                   | 1923                | 40,66399         | 48.317.458,08                                | 42,74629         | 6,226600                              | 0,638093                 | 6,000000                        | 6,488000          | 108,946461                     | 29/10/2018        | 35,494764                 |
| 06.50 06.99                                   | 821                 | 17,36096         | 15.695.925,85                                | 13,88613         | 6,610869                              | 0,611035                 | 6,500000                        | 6,950000          | 102,433924                     | 13/04/2018        | 35,263340                 |
| 07.00 07.49                                   | 71                  | 1,50137          | 763.107,78                                   | 0,67512          | 7,128874                              | 0,961304                 | 7,000000                        | 7,250000          | 57,479018                      | 15/07/2014        | 26,283049                 |
| 07.50 07.99                                   | 3                   | 0,06344          | 13.802,54                                    | 0,01221          | 7,548837                              | 1,500000                 | 7,500000                        | 7,750000          | 59,225795                      | 06/09/2014        | 29,620698                 |
| <b>Total Cartera/Total</b>                    | <b>4729</b>         | <b>100,00000</b> | <b>113.033.106,29</b>                        | <b>100,00000</b> |                                       |                          |                                 |                   |                                |                   |                           |
| <b>Media Ponderada / Weighted Average:</b>    |                     |                  |  |                  | <b>5,396330</b>                       | <b>0,655204</b>          |                                 |                   | <b>111,861459</b>              | <b>25/01/2019</b> | <b>35,542649</b>          |
| <b>Media Simple / Arithmetic Average:</b>     |                     |                  | <b>23.902,12</b>                             |                  | <b>5,506870</b>                       | <b>0,653722</b>          |                                 |                   | <b>80,934813</b>               | <b>28/06/2016</b> | <b>26,965574</b>          |
| <b>Mínimo / Minimum:</b>                      |                     |                  | <b>4,30</b>                                  |                  | <b>2,394000</b>                       | <b>0,000000</b>          |                                 |                   | <b>0,032854</b>                | <b>01/10/2009</b> | <b>0,009119</b>           |
| <b>Máximo / Maximum:</b>                      |                     |                  | <b>327.040,82</b>                            |                  | <b>7,750000</b>                       | <b>2,000000</b>          |                                 |                   | <b>466,036961</b>              | <b>01/08/2048</b> | <b>74,227967</b>          |

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 30/09/2009

### Loan Portfolio at 30/09/2009

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

| Intervalo de la Relación<br>Interval Ranking | Número OP<br>Number | %                | Principal Pendiente<br>Outstanding Principal | %                | Tipo Nominal<br>Nominal Interest Rate | Margen s/ Ref.<br>Spread | Tipos Límites<br>Interest Rates |                   | Vida Residual<br>Residual Life |               | Principal Tasación<br>LTV |
|--|---------------------|------------------|--|------------------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|---------------|---------------------------|
|  |                     |                  |  |                  |                                       |                          | Mínimo<br>Minimum               | Máximo<br>Maximum | Meses<br>Months                | Fecha<br>Date |                           |
| 000.00 004.99                                | 353                 | 7,46458          | 1.040.203,43                                 | 0,92026          | 5,580453                              | 0,746471                 | 2,658000                        | 7,250000          | 28,939515                      | 27/02/2012    | 3,241234                  |
| 005.00 009.99                                | 385                 | 8,14126          | 2.842.926,98                                 | 2,51513          | 5,628372                              | 0,693939                 | 2,506000                        | 7,750000          | 39,508028                      | 14/01/2013    | 7,752061                  |
| 010.00 014.99                                | 469                 | 9,91753          | 6.207.469,80                                 | 5,49173          | 5,336607                              | 0,692083                 | 2,500000                        | 7,250000          | 45,152267                      | 05/07/2013    | 12,734370                 |
| 015.00 019.99                                | 630                 | 13,32206         | 10.018.169,33                                | 8,86304          | 5,318317                              | 0,730448                 | 2,650000                        | 7,250000          | 50,811964                      | 24/12/2013    | 17,702413                 |
| 020.00 024.99                                | 579                 | 12,24360         | 11.556.752,94                                | 10,22422         | 5,388142                              | 0,693637                 | 2,500000                        | 7,250000          | 64,146183                      | 03/02/2015    | 22,463319                 |
| 025.00 029.99                                | 436                 | 9,21971          | 11.492.552,95                                | 10,16742         | 5,426898                              | 0,688928                 | 2,658000                        | 7,000000          | 78,717188                      | 21/04/2016    | 27,601671                 |
| 030.00 034.99                                | 363                 | 7,67604          | 10.943.202,84                                | 9,68141          | 5,478128                              | 0,670240                 | 2,408000                        | 7,250000          | 93,258060                      | 08/07/2017    | 32,554639                 |
| 035.00 039.99                                | 466                 | 9,85409          | 14.380.479,52                                | 12,72236         | 5,453856                              | 0,605925                 | 2,658000                        | 7,500000          | 110,277151                     | 08/12/2018    | 37,498141                 |
| 040.00 044.99                                | 361                 | 7,63375          | 13.512.472,28                                | 11,95444         | 5,451490                              | 0,621924                 | 2,658000                        | 7,000000          | 124,424107                     | 12/02/2020    | 42,467751                 |
| 045.00 049.99                                | 221                 | 4,67329          | 9.331.424,43                                 | 8,25548          | 5,233170                              | 0,653288                 | 2,394000                        | 6,838000          | 150,263467                     | 08/04/2022    | 47,339321                 |
| 050.00 054.99                                | 184                 | 3,89089          | 8.193.006,87                                 | 7,24832          | 5,436531                              | 0,616922                 | 2,510000                        | 7,000000          | 173,644596                     | 20/03/2024    | 52,604290                 |
| 055.00 059.99                                | 133                 | 2,81243          | 6.314.959,53                                 | 5,58682          | 5,364863                              | 0,627290                 | 2,521000                        | 6,750000          | 199,019107                     | 01/05/2026    | 57,567519                 |
| 060.00 064.99                                | 121                 | 2,55868          | 5.790.639,55                                 | 5,12296          | 5,288544                              | 0,658751                 | 2,644000                        | 6,884000          | 225,194790                     | 06/07/2028    | 62,131302                 |
| 065.00 069.99                                | 27                  | 0,57095          | 1.356.917,58                                 | 1,20046          | 5,044312                              | 0,264322                 | 2,908000                        | 6,338000          | 272,443940                     | 13/06/2032    | 66,058566                 |
| 070.00 074.99                                | 1                   | 0,02115          | 51.928,26                                    | 0,04594          | 6,750000                              | 0,500000                 | 6,750000                        | 6,750000          | 448,985626                     | 01/03/2047    | 74,227967                 |
| <b>Total Cartera/Total</b>                   | <b>4729</b>         | <b>100,00000</b> | <b>113.033.106,29</b>                        | <b>100,00000</b> |                                       |                          |                                 |                   |                                |               | <b>27,086046</b>          |
| Media Ponderada / Weighted Average:          |                     |                  |  |                  | 5,396330                              | 0,655204                 |                                 |                   | 111,861459                     | 25/01/2019    | 35,542649                 |
| Media Simple / Arithmetic Average:           |                     |                  | 23.902,12                                    |                  | 5,506870                              | 0,653722                 |                                 |                   | 80,934813                      | 28/06/2016    | 26,965574                 |
| Mínimo / Minimum:                            |                     |                  | 4,30   |                  | 2,394000                              | 0,000000                 |                                 |                   | 0,032854                       | 01/10/2009    | 0,009119                  |
| Máximo / Maximum:                            |                     |                  | 327.040,82                                   |                  | 7,750000                              | 2,000000                 |                                 |                   | 466,036961                     | 01/08/2048    | 74,227967                 |

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 30/09/2009

### Loan Portfolio at 30/09/2009

### Clasificación por Principal Pendiente / Classification by Outstanding Principal

| Intervalo del Principal<br>Principal Intervals | Número OP<br>Number | %    | Principal Pendiente<br>Outstanding Principal |                | Tipo Nominal<br>Nominal Interest Rate | Margen s/ Ref.<br>Spread | Tipos Límites<br>Interest Rates |                   | Vida Residual<br>Residual Life |               | Principal Tasación<br>LTV |           |
|--|---------------------|------|--|----------------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|---------------|---------------------------|-----------|
|  |                     |      | %  |                |                                       |                          | Mínimo<br>Minimum               | Máximo<br>Maximum | Meses<br>Months                | Fecha<br>Date |                           |           |
| 0.00   | 49,999.99           | 4322 | 91,39353                                     | 84.018.655,76  | 74,33102                              | 5,450059                 | 0,655515                        | 2,394000          | 7,750000                       | 94,804152     | 24/08/2017                | 32,005330 |
| 50,000.00                                      | 99,999.99           | 374  | 7,90865                                      | 24.366.517,88  | 21,55697                              | 5,324042                 | 0,655578                        | 2,408000          | 7,250000                       | 161,708244    | 22/03/2023                | 46,176746 |
| 100,000.00                                     | 149,999.99          | 25   | 0,52865                                      | 2.957.325,22   | 2,61634                               | 4,750437                 | 0,703091                        | 2,644000          | 6,338000                       | 170,782969    | 24/12/2023                | 49,161462 |
| 150,000.00                                     | 199,999.99          | 5    | 0,10573                                      | 913.035,15     | 0,80776                               | 5,270233                 | 0,559891                        | 3,925000          | 6,134000                       | 120,840707    | 26/10/2019                | 29,598039 |
| 200,000.00                                     | 249,999.99          | 2    | 0,04229                                      | 450.531,46     | 0,39858                               | 4,613368                 | 0,750000                        | 2,750000          | 6,111000                       | 202,719725    | 22/08/2026                | 39,463082 |
| 300,000.00                                     | 349,999.99          | 1    | 0,02115                                      | 327.040,82     | 0,28933                               | 4,250000                 | 0,250000                        | 4,250000          | 4,250000                       | 97,051335     | 01/11/2017                | 40,040481 |
| Total Cartera/Total                            |                     | 4729 | 100,00000                                    | 113.033.106,29 | 100,00000                             |                          |                                 |                   |                                |               |                           |           |
| Media Ponderada / Weighted Average:            |                     |      |  |                |                                       | 5,396330                 | 0,655204                        |                   |                                | 111,861459    | 25/01/2019                | 35,542649 |
| Media Simple / Arithmetic Average:             |                     |      |  |                |                                       | 23.902,12                | 5,506870                        | 0,653722          |                                | 80,934813     | 28/06/2016                | 26,965574 |
| Mínimo / Minimum:                              |                     |      |  |                |                                       | 4,30                     | 2,394000                        | 0,000000          |                                | 0,032854      | 01/10/2009                | 0,009119  |
| Máximo / Maximum:                              |                     |      |  |                |                                       | 327.040,82               | 7,750000                        | 2,000000          |                                | 466,036961    | 01/08/2048                | 74,227967 |

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



## Cartera de Operaciones Titulizadas al día 30/09/2009 Loan Portfolio at 30/09/2009

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

| Índice<br>Reference Indexes         | Número OP<br>Number | %                | Principal Pendiente<br>Outstanding Principal | %                | Tipo Nominal<br>Nominal Interest Rate | Margen s/ Ref.<br>Spread | Tipos Límites<br>Interest Rates |                   | Vida Residual<br>Residual Life |               | Principal Tasación<br>LTV |
|-------------------------------------|---------------------|------------------|--|------------------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|---------------|---------------------------|
|                                     |                     |                  |  |                  |                                       |                          | Mínimo<br>Minimum               | Máximo<br>Maximum | Meses<br>Months                | Fecha<br>Date |                           |
| Índice 053 I.R.P.H. CAJAS           | 2655                | 56,14295         | 56.344.695,98                                | 49,84796         | 5,799546                              | 0,341830                 | 3,500000                        | 7,750000          | 114,451043                     | 14/04/2019    | 36,956307                 |
| Índice 023 MIBOR (IND.OFIC)         | 1056                | 22,33030         | 26.328.584,75                                | 23,29281         | 4,870089                              | 0,994675                 | 2,500000                        | 6,838000          | 97,802641                      | 23/11/2017    | 31,701630                 |
| Índice 159 MIBOR(IND.OF. NO EURIB   | 803                 | 16,98033         | 24.645.584,40                                | 21,80386         | 5,026386                              | 0,944349                 | 2,408000                        | 6,834000          | 122,729140                     | 22/12/2019    | 37,262475                 |
| Índice 009 I.R.M.H. INDICE REF. MER | 105                 | 2,22034          | 1.125.033,84                                 | 0,99531          | 5,937447                              | 1,120908                 | 3,500000                        | 6,750000          | 59,234080                      | 06/09/2014    | 21,595571                 |
| Índice 173 EURIBOR OFICIAL          | 110                 | 2,32607          | 4.589.207,32                                 | 4,06006          | 5,318923                              | 0,888163                 | 2,394000                        | 6,884000          | 115,262190                     | 09/05/2019    | 34,405469                 |
| <b>Total Cartera/Total</b>          | <b>4729</b>         | <b>100,00000</b> | <b>113.033.106,29</b>                        | <b>100,00000</b> |                                       |                          |                                 |                   |                                |               |                           |
| Media Ponderada / Weighted Average: |                     |                  |  |                  | 5,396330                              | 0,655204                 |                                 |                   | 111,861459                     | 25/01/2019    | 35,542649                 |
| Media Simple / Arithmetic Average:  |                     |                  |  |                  | 23.902,12                             | 5,506870                 | 0,653722                        |                   | 80,934813                      | 28/06/2016    | 26,965574                 |
| Mínimo / Minimum:                   |                     |                  |  |                  | 4,30                                  | 2,394000                 | 0,000000                        |                   | 0,032854                       | 01/10/2009    | 0,009119                  |
| Máximo / Maximum:                   |                     |                  |  |                  | 327.040,82                            | 7,750000                 | 2,000000                        |                   | 466,036961                     | 01/08/2048    | 74,227967                 |

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 30/09/2009

### Loan Portfolio at 30/09/2009

### Clasificación por Fecha Amortización Final / Classification by Final Maturity Date

| Intervalo Fechas Amortización Final<br>Final Maturity Interval | Número OP<br>Number | %       | Principal Pendiente<br>Outstanding Principal |         | Tipo Nominal<br>Nominal Interest Rate | Margen s/ Ref.<br>Spread | Tipos Límites<br>Interest Rates |                   | Vida Residual<br>Residual Life |               | Principal Tasación<br>LTV |
|--|---------------------|---------|--|---------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|---------------|---------------------------|
|  |                     |         | Outstanding Principal                        | %       |                                       |                          | Mínimo<br>Minimum               | Máximo<br>Maximum | Meses<br>Months                | Fecha<br>Date |                           |
| Del 01/07/2009 al 31/12/2009                                   | 65                  | 1,37450 | 54.712,06                                    | 0,04840 | 5,562150                              | 0,695772                 | 2,658000                        | 7,000000          | 1,413616                       | 12/11/2009    | 1,050770                  |
| Del 01/01/2010 al 30/06/2010                                   | 165                 | 3,48911 | 435.008,67                                   | 0,38485 | 5,830274                              | 0,708721                 | 2,658000                        | 7,750000          | 6,220267                       | 07/04/2010    | 3,693320                  |
| Del 01/07/2010 al 31/12/2010                                   | 148                 | 3,12963 | 709.697,53                                   | 0,62787 | 5,612674                              | 0,692665                 | 2,658000                        | 7,250000          | 11,553346                      | 16/09/2010    | 6,664234                  |
| Del 01/01/2011 al 30/06/2011                                   | 139                 | 2,93931 | 1.047.359,00                                 | 0,92659 | 5,964961                              | 0,670115                 | 2,506000                        | 7,250000          | 17,805819                      | 25/03/2011    | 9,664540                  |
| Del 01/07/2011 al 31/12/2011                                   | 182                 | 3,84859 | 1.860.198,90                                 | 1,64571 | 5,581674                              | 0,682414                 | 2,500000                        | 7,000000          | 23,673504                      | 20/09/2011    | 12,657081                 |
| Del 01/01/2012 al 30/06/2012                                   | 233                 | 4,92705 | 2.935.317,33                                 | 2,59687 | 5,863440                              | 0,725646                 | 2,750000                        | 7,250000          | 29,649496                      | 20/03/2012    | 15,227657                 |
| Del 01/07/2012 al 31/12/2012                                   | 382                 | 8,07782 | 5.318.724,69                                 | 4,70546 | 5,138515                              | 0,735080                 | 2,658000                        | 7,250000          | 35,427279                      | 12/09/2012    | 17,283502                 |
| Del 01/01/2013 al 30/06/2013                                   | 343                 | 7,25312 | 4.898.500,36                                 | 4,33369 | 5,786998                              | 0,654670                 | 2,658000                        | 7,250000          | 41,535851                      | 17/03/2013    | 19,210841                 |
| Del 01/07/2013 al 31/12/2013                                   | 297                 | 6,28040 | 4.986.636,58                                 | 4,41166 | 5,250169                              | 0,656665                 | 2,521000                        | 6,750000          | 47,443693                      | 13/09/2013    | 22,065022                 |
| Del 01/01/2014 al 30/06/2014                                   | 164                 | 3,46796 | 3.333.419,14                                 | 2,94906 | 4,947554                              | 0,700822                 | 2,650000                        | 7,250000          | 53,494232                      | 16/03/2014    | 22,775212                 |
| Del 01/07/2014 al 31/12/2014                                   | 265                 | 5,60372 | 6.631.154,09                                 | 5,86656 | 5,491723                              | 0,831154                 | 2,658000                        | 6,661000          | 59,829643                      | 25/09/2014    | 25,604587                 |
| Del 01/01/2015 al 30/06/2015                                   | 234                 | 4,94819 | 6.427.463,12                                 | 5,68635 | 5,387941                              | 0,713457                 | 2,408000                        | 7,250000          | 65,478854                      | 16/03/2015    | 27,605628                 |
| Del 01/07/2015 al 31/12/2015                                   | 93                  | 1,96659 | 2.257.181,16                                 | 1,99692 | 5,435826                              | 0,623903                 | 2,750000                        | 6,884000          | 71,080056                      | 02/09/2015    | 30,631635                 |
| Del 01/01/2016 al 30/06/2016                                   | 89                  | 1,88200 | 1.961.682,00                                 | 1,73549 | 5,954624                              | 0,595541                 | 2,771000                        | 7,500000          | 77,602410                      | 19/03/2016    | 30,401450                 |
| Del 01/07/2016 al 31/12/2016                                   | 95                  | 2,00888 | 2.930.071,12                                 | 2,59222 | 5,598605                              | 0,557182                 | 3,000000                        | 7,000000          | 83,447508                      | 12/09/2016    | 34,383040                 |
| Del 01/01/2017 al 30/06/2017                                   | 131                 | 2,77014 | 3.571.620,81                                 | 3,15980 | 6,122854                              | 0,574083                 | 2,908000                        | 7,250000          | 89,719588                      | 22/03/2017    | 35,695609                 |
| Del 01/07/2017 al 31/12/2017                                   | 188                 | 3,97547 | 5.482.025,13                                 | 4,84993 | 5,223368                              | 0,633560                 | 2,750000                        | 6,838000          | 95,655645                      | 19/09/2017    | 35,857184                 |
| Del 01/01/2018 al 30/06/2018                                   | 190                 | 4,01776 | 5.818.166,25                                 | 5,14731 | 5,742101                              | 0,576113                 | 2,658000                        | 6,838000          | 101,436086                     | 14/03/2018    | 36,135004                 |
| Del 01/07/2018 al 31/12/2018                                   | 156                 | 3,29879 | 4.824.942,30                                 | 4,26861 | 5,391793                              | 0,591669                 | 2,750000                        | 6,838000          | 107,639605                     | 19/09/2018    | 37,627636                 |
| Del 01/01/2019 al 30/06/2019                                   | 121                 | 2,55868 | 3.706.039,46                                 | 3,27872 | 5,380610                              | 0,625412                 | 2,750000                        | 6,750000          | 113,248197                     | 08/03/2019    | 37,359697                 |
| Del 01/07/2019 al 31/12/2019                                   | 156                 | 3,29879 | 4.925.307,13                                 | 4,35740 | 5,256452                              | 0,820158                 | 2,394000                        | 7,000000          | 119,285416                     | 08/09/2019    | 40,535008                 |
| Del 01/01/2020 al 30/06/2020                                   | 90                  | 1,90315 | 3.129.473,66                                 | 2,76863 | 5,305980                              | 0,578458                 | 2,658000                        | 6,838000          | 125,621399                     | 19/03/2020    | 42,645701                 |
| Del 01/07/2020 al 31/12/2020                                   | 61                  | 1,28991 | 2.381.218,23                                 | 2,10666 | 5,540755                              | 0,629889                 | 3,000000                        | 6,588000          | 130,766634                     | 23/08/2020    | 43,180099                 |
| Del 01/01/2021 al 30/06/2021                                   | 10                  | 0,21146 | 326.747,45                                   | 0,28907 | 5,852636                              | 0,277924                 | 3,372000                        | 7,000000          | 137,501212                     | 16/03/2021    | 44,024037                 |
| Del 01/07/2021 al 31/12/2021                                   | 22                  | 0,46521 | 944.459,18                                   | 0,83556 | 5,163906                              | 0,340321                 | 2,771000                        | 6,500000          | 143,488637                     | 14/09/2021    | 42,149332                 |
| Del 01/01/2022 al 30/06/2022                                   | 19                  | 0,40178 | 787.822,76                                   | 0,69698 | 5,857451                              | 0,584309                 | 2,808000                        | 6,750000          | 149,583402                     | 18/03/2022    | 44,948341                 |
| Del 01/07/2022 al 31/12/2022                                   | 48                  | 1,01501 | 2.115.605,65                                 | 1,87167 | 5,017239                              | 0,697567                 | 2,750000                        | 6,838000          | 155,428429                     | 12/09/2022    | 44,524370                 |

**GESTICAIXA**

Fondo/Fund: FONCAIXA HIPOTECARIO 2

## Cartera de Operaciones Titulizadas al día 30/09/2009

### Loan Portfolio at 30/09/2009

### Clasificación por Fecha Amortización Final / Classification by Final Maturity Date

| Intervalo Fechas Amortización Final<br>Final Maturity Interval | Número OP<br>Number | %       | Principal Pendiente<br>Outstanding Principal | %       | Tipo Nominal<br>Nominal Interest Rate | Margen s/ Ref.<br>Spread | Tipos Límites<br>Interest Rates |                   | Vida Residual<br>Residual Life |               | Principal Tasación<br>LTV |
|--|---------------------|---------|--|---------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|---------------|---------------------------|
|  |                     |         |  |         |                                       |                          | Mínimo<br>Minimum               | Máximo<br>Maximum | Meses<br>Months                | Fecha<br>Date |                           |
| Del 01/01/2023 al 30/06/2023                                   | 70                  | 1,48023 | 2.843.037,29                                 | 2,51523 | 5,803840                              | 0,659236                 | 2,808000                        | 6,838000          | 161,363525                     | 12/03/2023    | 46,625368                 |
| Del 01/07/2023 al 31/12/2023                                   | 50                  | 1,05731 | 2.210.867,79                                 | 1,95595 | 4,860463                              | 0,539572                 | 2,658000                        | 6,584000          | 168,125669                     | 04/10/2023    | 47,631586                 |
| Del 01/01/2024 al 30/06/2024                                   | 28                  | 0,59209 | 1.377.437,99                                 | 1,21861 | 5,093241                              | 0,706740                 | 2,908000                        | 6,750000          | 173,507423                     | 16/03/2024    | 47,412353                 |
| Del 01/07/2024 al 31/12/2024                                   | 88                  | 1,86086 | 3.209.447,87                                 | 2,83939 | 4,973952                              | 0,741810                 | 2,658000                        | 6,588000          | 179,272733                     | 07/09/2024    | 44,755873                 |
| Del 01/01/2025 al 30/06/2025                                   | 64                  | 1,35335 | 3.454.570,54                                 | 3,05625 | 5,417051                              | 0,768038                 | 2,658000                        | 6,884000          | 185,412551                     | 13/03/2025    | 51,771309                 |
| Del 01/07/2025 al 31/12/2025                                   | 35                  | 0,74011 | 2.134.371,13                                 | 1,88827 | 5,486248                              | 0,614951                 | 2,708000                        | 6,588000          | 190,674531                     | 20/08/2025    | 51,079480                 |
| Del 01/01/2026 al 30/06/2026                                   | 2                   | 0,04229 | 62.878,99                                    | 0,05563 | 6,459950                              | 0,354975                 | 6,250000                        | 6,750000          | 198,360968                     | 11/04/2026    | 45,273919                 |
| Del 01/07/2026 al 31/12/2026                                   | 12                  | 0,25375 | 487.252,07                                   | 0,43107 | 4,012885                              | 0,762002                 | 2,908000                        | 6,500000          | 203,900626                     | 27/09/2026    | 52,424358                 |
| Del 01/01/2027 al 30/06/2027                                   | 13                  | 0,27490 | 615.764,38                                   | 0,54476 | 5,979879                              | 0,593523                 | 2,908000                        | 6,750000          | 210,094861                     | 03/04/2027    | 55,182686                 |
| Del 01/07/2027 al 31/12/2027                                   | 40                  | 0,84584 | 1.764.006,77                                 | 1,56061 | 4,907510                              | 0,561288                 | 2,750000                        | 6,750000          | 215,649277                     | 19/09/2027    | 50,325795                 |
| Del 01/01/2028 al 30/06/2028                                   | 62                  | 1,31106 | 2.794.797,49                                 | 2,47255 | 5,713178                              | 0,597422                 | 2,644000                        | 6,750000          | 221,745958                     | 23/03/2028    | 55,029655                 |
| Del 01/07/2028 al 31/12/2028                                   | 41                  | 0,86699 | 1.792.665,45                                 | 1,58596 | 4,813341                              | 0,586821                 | 2,510000                        | 6,750000          | 227,275480                     | 07/09/2028    | 54,200812                 |
| Del 01/01/2029 al 30/06/2029                                   | 45                  | 0,95158 | 1.675.868,36                                 | 1,48263 | 5,114452                              | 0,606919                 | 2,521000                        | 6,661000          | 233,447743                     | 14/03/2029    | 58,437282                 |
| Del 01/07/2029 al 31/12/2029                                   | 32                  | 0,67668 | 1.419.817,33                                 | 1,25611 | 4,763269                              | 0,783437                 | 2,658000                        | 6,581000          | 239,032579                     | 31/08/2029    | 58,168934                 |
| Del 01/01/2030 al 30/06/2030                                   | 29                  | 0,61324 | 1.482.857,46                                 | 1,31188 | 4,966219                              | 0,341047                 | 2,658000                        | 6,334000          | 246,283029                     | 09/04/2030    | 61,110530                 |
| Del 01/07/2030 al 31/12/2030                                   | 15                  | 0,31719 | 738.422,83                                   | 0,65328 | 5,159870                              | 0,229932                 | 3,997000                        | 6,250000          | 250,186790                     | 06/08/2030    | 60,205572                 |
| Del 01/01/2031 al 30/06/2031                                   | 2                   | 0,04229 | 174.009,71                                   | 0,15395 | 5,402375                              | 0,563486                 | 4,250000                        | 6,088000          | 257,733213                     | 23/03/2031    | 46,806278                 |
| Del 01/07/2031 al 31/12/2031                                   | 1                   | 0,02115 | 69.120,02                                    | 0,06115 | 6,338000                              | 1,000000                 | 6,338000                        | 6,338000          | 266,020534                     | 01/12/2031    | 37,402770                 |
| Del 01/01/2032 al 30/06/2032                                   | 1                   | 0,02115 | 50.606,40                                    | 0,04477 | 2,658000                              | 0,750000                 | 2,658000                        | 2,658000          | 271,014374                     | 30/04/2032    | 31,750364                 |
| Del 01/01/2033 al 30/06/2033                                   | 1                   | 0,02115 | 43.713,96                                    | 0,03867 | 4,455000                              | 1,000000                 | 4,455000                        | 4,455000          | 284,024641                     | 01/06/2033    | 49,780240                 |
| Del 01/01/2034 al 30/06/2034                                   | 1                   | 0,02115 | 32.663,25                                    | 0,02890 | 2,659000                              | 0,750000                 | 2,659000                        | 2,659000          | 296,016427                     | 01/06/2034    | 30,505376                 |
| Del 01/07/2035 al 31/12/2035                                   | 1                   | 0,02115 | 97.044,93                                    | 0,08586 | 6,084000                              | 0,750000                 | 6,084000                        | 6,084000          | 310,012320                     | 01/08/2035    | 49,406148                 |
| Del 01/01/2037 al 30/06/2037                                   | 1                   | 0,02115 | 167.338,13                                   | 0,14804 | 3,925000                              | 0,000000                 | 3,925000                        | 3,925000          | 328,082136                     | 01/02/2037    | 39,775318                 |
| Del 01/07/2037 al 31/12/2037                                   | 1                   | 0,02115 | 52.580,14                                    | 0,04652 | 6,338000                              | 1,000000                 | 6,338000                        | 6,338000          | 338,036961                     | 30/11/2037    | 69,197178                 |
| Del 01/01/2038 al 30/06/2038                                   | 1                   | 0,02115 | 88.769,01                                    | 0,07853 | 2,908000                              | 1,000000                 | 2,908000                        | 2,908000          | 342,012320                     | 01/04/2038    | 66,880641                 |
| Del 01/07/2038 al 31/12/2038                                   | 3                   | 0,06344 | 188.746,40                                   | 0,16698 | 4,837690                              | 0,595353                 | 2,908000                        | 6,084000          | 345,184076                     | 06/07/2038    | 54,953809                 |
| Del 01/01/2039 al 30/06/2039                                   | 1                   | 0,02115 | 39.309,51                                    | 0,03478 | 4,250000                              | 0,250000                 | 4,250000                        | 4,250000          | 351,047228                     | 01/01/2039    | 14,966499                 |



**GESTICAIXA**

Fondo/Fund: FONCAIXA HIPOTECARIO 2

## Cartera de Operaciones Titulizadas al día 30/09/2009

### Loan Portfolio at 30/09/2009

### Clasificación por Fecha Amortización Final / Classification by Final Maturity Date

| Intervalo Fechas Amortización Final<br>Final Maturity Interval | Número OP<br>Number | %                | Principal Pendiente<br>Outstanding Principal | %                | Tipo Nominal<br>Nominal Interest Rate | Margen s/ Ref.<br>Spread | Tipos Límites<br>Interest Rates |                   | Vida Residual<br>Residual Life |               | Principal Tasación<br>LTV |
|--|---------------------|------------------|--|------------------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|---------------|---------------------------|
|  |                     |                  |  |                  |                                       |                          | Mínimo<br>Minimum               | Máximo<br>Maximum | Meses<br>Months                | Fecha<br>Date |                           |
| Del 01/01/2047 al 30/06/2047                                   | 1                   | 0,02115          | 51.928,26                                    | 0,04594          | 6,750000                              | 0,500000                 | 6,750000                        | 6,750000          | 448,985626                     | 01/03/2047    | 74,227967                 |
| Del 01/07/2048 al 31/12/2048                                   | 2                   | 0,04229          | 112.659,07                                   | 0,09967          | 4,025957                              | 0,373811                 | 2,908000                        | 4,247000          | 466,036961                     | 01/08/2048    | 55,362385                 |
| <b>Total Cartera/Total</b>                                     | <b>4729</b>         | <b>100,00000</b> | <b>113.033.106,29</b>                        | <b>100,00000</b> |                                       |                          |                                 |                   |                                |               |                           |
| Media Ponderada / Weighted Average:                            |                     |                  |  |                  | 5,396330                              | 0,655204                 |                                 |                   | 111,861459                     | 25/01/2019    | 35,542649                 |
| Media Simple / Arithmetic Average:                             |                     |                  |  |                  | 23.902,12                             | 5,506870                 | 0,653722                        |                   | 80,934813                      | 28/06/2016    | 26,965574                 |
| Mínimo / Minimum:  |                     |                  |  |                  | 4,30                                  | 2,394000                 | 0,000000                        |                   | 0,032854                       | 01/10/2009    | 0,009119                  |
| Máximo / Maximum:  |                     |                  |  |                  | 327.040,82                            | 7,750000                 | 2,000000                        |                   | 466,036961                     | 01/08/2048    | 74,227967                 |

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 30/09/2009

### Loan Portfolio at 30/09/2009

### Clasificación Geográfica / Geographic Classification by Region

| Provincia/Comunidad Autónoma<br>Region | Número OP<br>Number | %               | Principal Pendiente<br>Outstanding Principal |                 | Tipo Nominal<br>Nominal Interest Rate | Margen s/ Ref.<br>Spread | Tipos Límites<br>Interest Rates |                   | Vida Residual<br>Residual Life |                   | Principal Tasación<br>LTV |
|--|---------------------|-----------------|--|-----------------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|-------------------|---------------------------|
|  |                     |                 | %  | %               |                                       |                          | Mínimo<br>Minimum               | Máximo<br>Maximun | Meses<br>Months                | Fecha<br>Date     |                           |
| 04 ALMERIA                             | 7                   | 0,14802         | 73.832,63                                    | 0,06532         | 6,509312                              | 0,667621                 | 4,455000                        | 7,250000          | 83,562627                      | 16/09/2016        | 31,584533                 |
| 11 CADIZ                               | 147                 | 3,10848         | 2.602.672,40                                 | 2,30258         | 5,455146                              | 0,929876                 | 2,610000                        | 7,161000          | 89,287334                      | 09/03/2017        | 31,787107                 |
| 14 CORDOBA                             | 29                  | 0,61324         | 505.814,96                                   | 0,44749         | 5,537610                              | 0,626383                 | 3,000000                        | 6,750000          | 75,956755                      | 28/01/2016        | 24,678781                 |
| 18 GRANADA                             | 38                  | 0,80355         | 541.489,57                                   | 0,47905         | 5,268483                              | 0,825679                 | 2,875000                        | 7,000000          | 89,601498                      | 19/03/2017        | 28,496511                 |
| 21 HUELVA                              | 26                  | 0,54980         | 487.573,18                                   | 0,43135         | 5,600600                              | 1,074707                 | 2,908000                        | 6,838000          | 119,048480                     | 01/09/2019        | 38,779041                 |
| 23 JAEN                                | 12                  | 0,25375         | 284.423,08                                   | 0,25163         | 5,036994                              | 0,667218                 | 2,750000                        | 7,500000          | 130,802624                     | 24/08/2020        | 38,903957                 |
| 29 MÁLAGA                              | 57                  | 1,20533         | 986.895,41                                   | 0,87310         | 5,475281                              | 0,731449                 | 2,908000                        | 7,250000          | 102,407508                     | 13/04/2018        | 35,388077                 |
| 41 SEVILLA                             | 150                 | 3,17192         | 2.788.779,58                                 | 2,46722         | 5,154344                              | 0,761411                 | 2,908000                        | 6,838000          | 137,791947                     | 25/03/2021        | 43,092662                 |
| <b>ANDALUCIA</b>                       | <b>466</b>          | <b>9,85410</b>  | <b>8.271.480,81</b>                          | <b>7,31770</b>  | <b>5,363877</b>                       | <b>0,821372</b>          | <b>2,610000</b>                 | <b>7,500000</b>   | <b>108,344831</b>              | <b>10/10/2018</b> | <b>35,726332</b>          |
| 22 HUESCA                              | 9                   | 0,19032         | 224.860,18                                   | 0,19893         | 5,568974                              | 0,544256                 | 2,908000                        | 6,750000          | 87,440659                      | 12/01/2017        | 32,182973                 |
| 50 ZARAGOZA                            | 160                 | 3,38338         | 4.071.233,97                                 | 3,60181         | 5,902348                              | 0,699908                 | 2,708000                        | 6,750000          | 106,732298                     | 22/08/2018        | 34,518862                 |
| <b>ARAGON</b>                          | <b>169</b>          | <b>3,57370</b>  | <b>4.296.094,15</b>                          | <b>3,80070</b>  | <b>5,884594</b>                       | <b>0,691619</b>          | <b>2,708000</b>                 | <b>6,750000</b>   | <b>105,704933</b>              | <b>22/07/2018</b> | <b>34,394466</b>          |
| 33 ASTURIAS                            | 60                  | 1,26877         | 1.166.057,17                                 | 1,03161         | 5,631817                              | 0,636920                 | 2,908000                        | 6,750000          | 111,157252                     | 04/01/2019        | 36,214760                 |
| <b>PRINCIPADO DE ASTURIAS</b>          | <b>60</b>           | <b>1,26880</b>  | <b>1.166.057,17</b>                          | <b>1,03160</b>  | <b>5,631817</b>                       | <b>0,636920</b>          | <b>2,908000</b>                 | <b>6,750000</b>   | <b>111,157252</b>              | <b>04/01/2019</b> | <b>36,214760</b>          |
| 07 BALEARES                            | 109                 | 2,30493         | 2.462.518,11                                 | 2,17858         | 5,549939                              | 0,417058                 | 3,000000                        | 7,250000          | 101,526576                     | 17/03/2018        | 37,703401                 |
| <b>BALEARES</b>                        | <b>109</b>          | <b>2,30490</b>  | <b>2.462.518,11</b>                          | <b>2,17860</b>  | <b>5,549939</b>                       | <b>0,417058</b>          | <b>3,000000</b>                 | <b>7,250000</b>   | <b>101,526576</b>              | <b>17/03/2018</b> | <b>37,703401</b>          |
| 35 LAS PALMAS                          | 416                 | 8,79679         | 9.676.996,98                                 | 8,56121         | 5,755465                              | 0,627051                 | 2,758000                        | 7,250000          | 105,815344                     | 25/07/2018        | 37,242703                 |
| 38 TENERIFE                            | 152                 | 3,21421         | 4.017.620,52                                 | 3,55438         | 5,542223                              | 0,599555                 | 2,750000                        | 7,750000          | 120,509743                     | 16/10/2019        | 39,539840                 |
| <b>CANARIAS</b>                        | <b>568</b>          | <b>12,01100</b> | <b>13.694.617,50</b>                         | <b>12,11560</b> | <b>5,698400</b>                       | <b>0,619693</b>          | <b>2,750000</b>                 | <b>7,750000</b>   | <b>109,747648</b>              | <b>22/11/2018</b> | <b>37,857430</b>          |
| 39 SANTANDER                           | 98                  | 2,07232         | 1.802.936,53                                 | 1,59505         | 5,318517                              | 0,689031                 | 3,000000                        | 6,838000          | 123,304664                     | 09/01/2020        | 38,098467                 |
| <b>CANTABRIA</b>                       | <b>98</b>           | <b>2,07230</b>  | <b>1.802.936,53</b>                          | <b>1,59510</b>  | <b>5,318517</b>                       | <b>0,689031</b>          | <b>3,000000</b>                 | <b>6,838000</b>   | <b>123,304664</b>              | <b>09/01/2020</b> | <b>38,098467</b>          |
| 02 ALBACETE                            | 12                  | 0,25375         | 201.582,45                                   | 0,17834         | 6,084163                              | 0,910529                 | 4,247000                        | 6,500000          | 66,497378                      | 16/04/2015        | 30,373456                 |
| 13 CIUDAD REAL                         | 18                  | 0,38063         | 387.997,11                                   | 0,34326         | 4,408368                              | 0,788382                 | 2,808000                        | 7,000000          | 99,668593                      | 19/01/2018        | 33,110695                 |
| 19 GUADALAJARA                         | 4                   | 0,08458         | 75.358,89                                    | 0,06667         | 4,280869                              | 0,914587                 | 3,000000                        | 4,750000          | 80,100131                      | 03/06/2016        | 31,643286                 |
| 45 TOLEDO                              | 21                  | 0,44407         | 381.160,57                                   | 0,33721         | 5,683278                              | 0,535274                 | 3,000000                        | 6,750000          | 105,507515                     | 16/07/2018        | 38,817270                 |
| <b>CASTILLA-LA MANCHA</b>              | <b>55</b>           | <b>1,16300</b>  | <b>1.046.099,02</b>                          | <b>0,92550</b>  | <b>5,251507</b>                       | <b>0,727570</b>          | <b>2,808000</b>                 | <b>7,000000</b>   | <b>93,237483</b>               | <b>07/07/2017</b> | <b>34,585633</b>          |
| 09 BURGOS                              | 4                   | 0,08458         | 85.561,14                                    | 0,07570         | 5,787410                              | 0,359447                 | 2,908000                        | 6,661000          | 169,457617                     | 13/11/2023        | 49,949150                 |

**GESTICAIXA**

Fondo/Fund: FONCAIXA HIPOTECARIO 2

## Cartera de Operaciones Titulizadas al día 30/09/2009

### Loan Portfolio at 30/09/2009

### Clasificación Geográfica / Geographic Classification by Region

| Provincia/Comunidad Autónoma<br>Region | Número OP<br>Number | %               | Principal Pendiente<br>Outstanding Principal | %               | Tipo Nominal<br>Nominal Interest Rate | Margen s/ Ref.<br>Spread | Tipos Límites<br>Interest Rates |                   | Vida Residual<br>Residual Life |                   | Principal Tasación<br>LTV |
|--|---------------------|-----------------|--|-----------------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|-------------------|---------------------------|
|  |                     |                 |  |                 |                                       |                          | Mínimo<br>Minimum               | Máximo<br>Maximum | Meses<br>Months                | Fecha<br>Date     |                           |
| 24 LEON                                | 69                  | 1,45908         | 1.753.604,43                                 | 1,55141         | 4,671903                              | 0,742276                 | 2,658000                        | 6,750000          | 156,599871                     | 18/10/2022        | 43,172074                 |
| 34 PALENCIA                            | 28                  | 0,59209         | 554.315,93                                   | 0,49040         | 4,978780                              | 0,581416                 | 2,758000                        | 6,750000          | 87,174411                      | 04/01/2017        | 35,174339                 |
| 37 SALAMANCA                           | 3                   | 0,06344         | 31.536,68                                    | 0,02790         | 4,834910                              | 0,461505                 | 4,250000                        | 6,277000          | 44,473670                      | 14/06/2013        | 16,786127                 |
| 40 SEGOVIA                             | 1                   | 0,02115         | 5.941,91                                     | 0,00526         | 6,661000                              | 0,500000                 | 6,661000                        | 6,661000          | 41,002053                      | 01/03/2013        | 24,716270                 |
| 47 VALLADOLID                          | 9                   | 0,19032         | 162.544,78                                   | 0,14380         | 5,532529                              | 0,579234                 | 3,000000                        | 6,338000          | 85,122511                      | 02/11/2016        | 32,713677                 |
| 49 ZAMORA                              | 1                   | 0,02115         | 5.360,76                                     | 0,00474         | 5,658000                              | 0,000000                 | 5,658000                        | 5,658000          | 39,063655                      | 31/12/2012        | 5,336896                  |
| <b>CASTILLA Y LEON</b>                 | <b>115</b>          | <b>2,43180</b>  | <b>2.598.865,63</b>                          | <b>2,29920</b>  | <b>4,882898</b>                       | <b>0,661149</b>          | <b>2,658000</b>                 | <b>6,750000</b>   | <b>129,597342</b>              | <b>18/07/2020</b> | <b>39,464225</b>          |
| 08 BARCELONA                           | 860                 | 18,18566        | 19.754.349,77                                | 17,47661        | 5,775073                              | 0,478131                 | 2,408000                        | 7,250000          | 112,326574                     | 08/02/2019        | 34,500490                 |
| 17 GIRONA                              | 293                 | 6,19581         | 6.185.280,56                                 | 5,47210         | 5,859822                              | 0,406121                 | 2,750000                        | 7,250000          | 111,140096                     | 03/01/2019        | 36,903367                 |
| 25 LLEIDA                              | 203                 | 4,29266         | 4.595.859,13                                 | 4,06594         | 5,636532                              | 0,398313                 | 2,394000                        | 7,000000          | 118,172938                     | 05/08/2019        | 39,068800                 |
| 43 TARRAGONA                           | 238                 | 5,03278         | 5.394.235,54                                 | 4,77226         | 5,432432                              | 0,599628                 | 2,571000                        | 7,250000          | 127,580677                     | 18/05/2020        | 39,487179                 |
| <b>CATALUNYA</b>                       | <b>1594</b>         | <b>33,70690</b> | <b>35.929.725,00</b>                         | <b>31,78690</b> | <b>5,721848</b>                       | <b>0,472870</b>          | <b>2,394000</b>                 | <b>7,250000</b>   | <b>115,130621</b>              | <b>05/05/2019</b> | <b>36,268521</b>          |
| 06 BADAJOZ                             | 16                  | 0,33834         | 394.287,27                                   | 0,34882         | 4,518338                              | 0,941216                 | 2,908000                        | 6,750000          | 221,669883                     | 21/03/2028        | 56,722265                 |
| 10 CACERES                             | 5                   | 0,10573         | 196.846,29                                   | 0,17415         | 5,363974                              | 0,871669                 | 4,455000                        | 6,500000          | 197,375036                     | 12/03/2026        | 56,669483                 |
| <b>EXTREMADURA</b>                     | <b>21</b>           | <b>0,44410</b>  | <b>591.133,56</b>                            | <b>0,52300</b>  | <b>4,719680</b>                       | <b>0,924657</b>          | <b>2,908000</b>                 | <b>6,750000</b>   | <b>215,885395</b>              | <b>27/09/2027</b> | <b>56,709698</b>          |
| 15 LA CORUÑA                           | 16                  | 0,33834         | 369.318,72                                   | 0,32674         | 4,754110                              | 0,715983                 | 2,908000                        | 6,750000          | 133,331976                     | 09/11/2020        | 38,767900                 |
| 27 LUGO                                | 23                  | 0,48636         | 348.052,50                                   | 0,30792         | 5,353465                              | 0,433156                 | 4,102000                        | 7,500000          | 113,230184                     | 08/03/2019        | 32,974846                 |
| 32 ORENSE                              | 4                   | 0,08458         | 56.135,77                                    | 0,04966         | 4,539285                              | 0,820385                 | 2,908000                        | 6,750000          | 131,826517                     | 24/09/2020        | 43,337030                 |
| 36 PONTEVEDRA                          | 31                  | 0,65553         | 831.711,08                                   | 0,73581         | 4,486021                              | 0,798173                 | 2,658000                        | 6,750000          | 145,373672                     | 10/11/2021        | 38,598089                 |
| <b>GALICIA</b>                         | <b>74</b>           | <b>1,56480</b>  | <b>1.605.218,07</b>                          | <b>1,42010</b>  | <b>4,816476</b>                       | <b>0,668152</b>          | <b>2,658000</b>                 | <b>7,500000</b>   | <b>132,047240</b>              | <b>01/10/2020</b> | <b>37,143199</b>          |
| 28 MADRID                              | 907                 | 19,17953        | 28.367.153,08                                | 25,09632        | 5,100026                              | 0,836578                 | 2,506000                        | 7,250000          | 104,557443                     | 17/06/2018        | 32,710703                 |
| <b>COMUNIDAD DE MADRID</b>             | <b>907</b>          | <b>19,17950</b> | <b>28.367.153,08</b>                         | <b>25,09630</b> | <b>5,100026</b>                       | <b>0,836578</b>          | <b>2,506000</b>                 | <b>7,250000</b>   | <b>104,557443</b>              | <b>17/06/2018</b> | <b>32,710703</b>          |
| 30 MURCIA                              | 86                  | 1,81857         | 1.410.646,17                                 | 1,24799         | 4,794460                              | 0,867559                 | 2,908000                        | 6,750000          | 93,066514                      | 02/07/2017        | 32,773886                 |
| <b>REGION DE MURCIA</b>                | <b>86</b>           | <b>1,81860</b>  | <b>1.410.646,17</b>                          | <b>1,24800</b>  | <b>4,794460</b>                       | <b>0,867559</b>          | <b>2,908000</b>                 | <b>6,750000</b>   | <b>93,066514</b>               | <b>02/07/2017</b> | <b>32,773886</b>          |
| 31 NAVARRA                             | 11                  | 0,23261         | 136.577,00                                   | 0,12083         | 3,179145                              | 0,725834                 | 2,750000                        | 5,750000          | 35,462915                      | 13/09/2012        | 16,273188                 |
| <b>COMUNIDAD FORAL DE NAVARRA</b>      | <b>11</b>           | <b>0,23260</b>  | <b>136.577,00</b>                            | <b>0,12080</b>  | <b>3,179145</b>                       | <b>0,725834</b>          | <b>2,750000</b>                 | <b>5,750000</b>   | <b>35,462915</b>               | <b>13/09/2012</b> | <b>16,273188</b>          |
| 20 GUIPUZCOA                           | 2                   | 0,04229         | 21.206,76                                    | 0,01876         | 6,467044                              | 0,840091                 | 6,334000                        | 6,750000          | 33,646889                      | 20/07/2012        | 11,399508                 |

**GESTICAIXA**

Fondo/Fund: FONCAIXA HIPOTECARIO 2

## Cartera de Operaciones Titulizadas al día 30/09/2009

### Loan Portfolio at 30/09/2009

### Clasificación Geográfica / Geographic Classification by Region

| Provincia/Comunidad Autónoma<br>Region | Número OP<br>Number | %              | Principal Pendiente<br>Outstanding Principal |                | Tipo Nominal<br>Nominal Interest Rate | Margen s/ Ref.<br>Spread | Tipos Límites<br>Interest Rates |                   | Vida Residual<br>Residual Life |                   | Principal Tasación<br>LTV |
|--|---------------------|----------------|--|----------------|---------------------------------------|--------------------------|---------------------------------|-------------------|--------------------------------|-------------------|---------------------------|
|  |                     |                |  | %              |                                       |                          | Mínimo<br>Minimum               | Máximo<br>Maximum | Meses<br>Months                | Fecha<br>Date     |                           |
| 48 VIZCAYA                             | 89                  | 1,88200        | 3.139.585,22                                 | 2,77758        | 4,683982                              | 0,568422                 | 2,808000                        | 6,750000          | 144,379361                     | 11/10/2021        | 35,474447                 |
| <b>PAIS VASCO</b>                      | <b>91</b>           | <b>1,92430</b> | <b>3.160.791,98</b>                          | <b>2,79630</b> | <b>4,723170</b>                       | <b>0,574393</b>          | <b>2,808000</b>                 | <b>6,750000</b>   | <b>141,945681</b>              | <b>29/07/2021</b> | <b>34,945327</b>          |
| 26 LA RIOJA                            | 6                   | 0,12688        | 128.018,91                                   | 0,11326        | 6,111084                              | 0,588086                 | 5,750000                        | 6,334000          | 78,651671                      | 19/04/2016        | 32,547575                 |
| <b>LAS RIOJA</b>                       | <b>6</b>            | <b>0,12690</b> | <b>128.018,91</b>                            | <b>0,11330</b> | <b>6,111084</b>                       | <b>0,588086</b>          | <b>5,750000</b>                 | <b>6,334000</b>   | <b>78,651671</b>               | <b>19/04/2016</b> | <b>32,547575</b>          |
| 03 ALICANTE                            | 75                  | 1,58596        | 1.277.065,49                                 | 1,12982        | 5,392426                              | 0,654576                 | 2,908000                        | 7,000000          | 92,273705                      | 08/06/2017        | 34,564871                 |
| 12 CASTELLON                           | 56                  | 1,18418        | 1.043.743,08                                 | 0,92340        | 6,070128                              | 0,427778                 | 2,908000                        | 7,250000          | 94,103155                      | 03/08/2017        | 35,057549                 |
| 46 VALENCIA                            | 168                 | 3,55255        | 4.044.365,03                                 | 3,57804        | 4,433766                              | 0,834123                 | 2,750000                        | 7,250000          | 113,515094                     | 17/03/2019        | 34,103614                 |
| <b>COMUNIDAD VALENCIANA</b>            | <b>299</b>          | <b>6,32270</b> | <b>6.365.173,60</b>                          | <b>5,63130</b> | <b>4,980708</b>                       | <b>0,712981</b>          | <b>2,750000</b>                 | <b>7,250000</b>   | <b>104,551306</b>              | <b>17/06/2018</b> | <b>34,397977</b>          |
| Total Cartera/Total                    | 4729                | 100,00000      | 113.033.106,29                               | 100,00000      |                                       |                          |                                 |                   |                                |                   |                           |
| Media Ponderada / Weighted Average:    |                     |                |  |                | 5,396330                              | 0,655204                 |                                 |                   | 111,861459                     | 25/01/2019        | 35,542649                 |
| Media Simple / Arithmetic Average:     |                     |                | 23.902,12                                    |                | 5,506870                              | 0,653722                 |                                 |                   | 80,934813                      | 28/06/2016        | 26,965574                 |
| Mínimo / Minimum:                      |                     |                | 4,30   |                | 2,394000                              | 0,000000                 |                                 |                   | 0,032854                       | 01/10/2009        | 0,009119                  |
| Máximo / Maximum:                      |                     |                | 327.040,82                                   |                | 7,750000                              | 2,000000                 |                                 |                   | 466,036961                     | 01/08/2048        | 74,227967                 |

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)<br>Ordinary     | Anticipaciones (2)<br>Prepayment | Importe<br>Amount                           | % Sobre Inicial<br>% Over Initial Balance |                 |
| Saldo Anterior / Previous Balance | 235.036.818,30                 | 234.513.805,73                   | 130.485.888,16                              | 21,7463                                   | 5074            |
| 31/01/2009                        | 1.393.547,36                   | 835.331,64                       | 128.257.009,16                              | 21,3749                                   | 5023            |
| 28/02/2009                        | 1.419.802,39                   | 792.513,88                       | 126.044.692,89                              | 21,0062                                   | 4973            |
| 31/03/2009                        | 1.368.399,26                   | 326.693,25                       | 124.349.600,38                              | 20,7237                                   | 4943            |
| 30/04/2009                        | 1.363.455,42                   | 798.624,62                       | 122.187.520,34                              | 20,3634                                   | 4901            |
| 31/05/2009                        | 1.359.570,21                   | 397.803,42                       | 120.430.146,71                              | 20,0705                                   | 4865            |
| 30/06/2009                        | 1.403.861,07                   | 713.557,21                       | 118.312.728,43                              | 19,7176                                   | 4835            |
| 31/07/2009                        | 1.350.238,32                   | 538.762,57                       | 116.423.727,54                              | 19,4028                                   | 4798            |
| 31/08/2009                        | 1.366.872,77                   | 260.188,22                       | 114.796.666,55                              | 19,1316                                   | 4761            |
| 30/09/2009                        | 1.360.699,78                   | 402.860,48                       | 113.033.106,29                              | 18,8377                                   | 4729            |
|                                   | 247.423.264,88                 | 239.580.141,02                   |   |   |                 |

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.

**GESTICAIXA**

Fondo/Fund: FONCAIXA HIPOTECARIO 2

## Amortización Anticipada y Tasa de Prepago Prepayment Rate

| Fecha<br>Date | Principal Pendiente (1)<br>Outstanding Principal | % Sobre Inicial<br>% Over Initial Balance | Amortización de Principal<br>Anticipada (Prepago) (2)<br>Prepayment Amount | Datos del Mes<br>Monthly |                        | Datos de 3 Meses<br>Quarterly |                | Datos de 6 Meses<br>Semi Annually |                | Datos de 12 Meses<br>Annual |                |
|---------------|--|---|--|--------------------------|------------------------|-------------------------------|----------------|-----------------------------------|----------------|-----------------------------|----------------|
|               |  |   |  | % TMC (3)<br>% CMR (3)   | % TAE (4)<br>% APR (4) | % TMC<br>% CMR                | % TAE<br>% APR | % TMC<br>% CMR                    | % TAE<br>% APR | % TMC<br>% CMR              | % TAE<br>% APR |
| 31/10/2008    | 134.730.126,1                                    | 22,45365                                  | 576.495,7  | 0,42164                  | 4,94401                | 0,38405                       | 4,51245        | 0,43939                           | 5,14707        | 0,53789                     | 6,26708        |
| 30/11/2008    | 132.849.606,9                                    | 22,14025                                  | 474.010,4  | 0,35182                  | 4,14112                | 0,36618                       | 4,30668        | 0,43012                           | 5,04106        | 0,52614                     | 6,13418        |
| 31/12/2008    | 130.485.888,2                                    | 21,74632                                  | 959.617,6  | 0,72233                  | 8,33180                | 0,49873                       | 5,82327        | 0,44773                           | 5,24239        | 0,49670                     | 5,80018        |
| 31/01/2009    | 128.257.009,2                                    | 21,37487                                  | 835.331,6  | 0,64017                  | 7,41725                | 0,57157                       | 6,64724        | 0,47785                           | 5,58587        | 0,50320                     | 5,87402        |
| 28/02/2009    | 126.044.692,9                                    | 21,00617                                  | 792.513,9  | 0,61791                  | 7,16805                | 0,66015                       | 7,64038        | 0,51327                           | 5,98830        | 0,50016                     | 5,83951        |
| 31/03/2009    | 124.349.600,4                                    | 20,72367                                  | 326.693,3  | 0,25919                  | 3,06630                | 0,50591                       | 5,90480        | 0,50232                           | 5,86404        | 0,47590                     | 5,56368        |
| 30/04/2009    | 122.187.520,3                                    | 20,36335                                  | 798.624,6  | 0,64224                  | 7,44041                | 0,50660                       | 5,91266        | 0,53909                           | 6,28067        | 0,48925                     | 5,71557        |
| 31/05/2009    | 120.430.146,7                                    | 20,07047                                  | 397.803,4  | 0,32557                  | 3,83761                | 0,40914                       | 4,80069        | 0,53472                           | 6,23128        | 0,48243                     | 5,63804        |
| 30/06/2009    | 118.312.728,4                                    | 19,71759                                  | 713.557,2  | 0,59251                  | 6,88290                | 0,52020                       | 6,06689        | 0,51306                           | 5,98589        | 0,48040                     | 5,61486        |
| 31/07/2009    | 116.423.727,5                                    | 19,40277                                  | 538.762,6  | 0,45537                  | 5,32966                | 0,45788                       | 5,35824        | 0,48224                           | 5,63585        | 0,48005                     | 5,61087        |
| 31/08/2009    | 114.796.666,6                                    | 19,13161                                  | 260.188,2  | 0,22348                  | 2,64909                | 0,42390                       | 4,96991        | 0,41652                           | 4,88534        | 0,46491                     | 5,43843        |
| 30/09/2009    | 113.033.106,3                                    | 18,83770                                  | 402.860,5  | 0,35093                  | 4,13087                | 0,34331                       | 4,04277        | 0,43179                           | 5,06023        | 0,46706                     | 5,46299        |

(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.

**GESTICAIXA**

Fondo/Fund: FONCAIXA HIPOTECARIO 2

## Movimiento Mensual Impagados Monthly Delinquency Rate

| Fecha / Date                      | Incorporaciones / Incoming Delinquencies |                        |                | Recuperaciones / Recoveries |                        |                | SALDO / BALANCE        |                        |                |
|-----------------------------------|--|------------------------|----------------|-----------------------------|------------------------|----------------|------------------------|------------------------|----------------|
|                                   | Principal<br>Principal                   | Intereses<br>Interests | Total<br>Total | Principal<br>Principal      | Intereses<br>Interests | Total<br>Total | Principal<br>Principal | Intereses<br>Interests | Total<br>Total |
| Saldo anterior / Previous Balance |  |                        |                |                             |                        |                | 29.549,42              | 17.568,06              | 47.117,48      |
| 31/01/2009                        | 136.489,01                               | 55.660,19              | 192.149,20     | 132.015,13                  | 52.576,68              | 184.591,81     | 34.023,30              | 20.651,57              | 54.674,87      |
| 28/02/2009                        | 153.035,14                               | 68.436,66              | 221.471,80     | 151.947,83                  | 69.418,19              | 221.366,02     | 35.110,61              | 19.670,04              | 54.780,65      |
| 31/03/2009                        | 164.246,18                               | 72.339,76              | 236.585,94     | 163.975,12                  | 72.270,93              | 236.246,05     | 35.381,67              | 19.738,87              | 55.120,54      |
| 30/04/2009                        | 144.636,68                               | 60.883,95              | 205.520,63     | 139.354,56                  | 58.965,37              | 198.319,93     | 40.663,79              | 21.657,45              | 62.321,24      |
| 31/05/2009                        | 152.809,59                               | 62.866,79              | 215.676,38     | 154.660,12                  | 61.804,78              | 216.464,90     | 38.813,26              | 22.719,46              | 61.532,72      |
| 30/06/2009                        | 164.380,74                               | 66.654,18              | 231.034,92     | 162.901,75                  | 67.830,29              | 230.732,04     | 40.292,25              | 21.543,35              | 61.835,60      |
| 31/07/2009                        | 131.176,09                               | 54.869,05              | 186.045,14     | 130.232,63                  | 54.311,85              | 184.544,48     | 41.235,71              | 22.100,55              | 63.336,26      |
| 31/08/2009                        | 118.654,69                               | 43.362,37              | 162.017,06     | 114.432,18                  | 42.770,55              | 157.202,73     | 45.458,22              | 22.692,37              | 68.150,59      |
| 30/09/2009                        | 139.150,23                               | 51.586,55              | 190.736,78     | 144.088,82                  | 51.604,98              | 195.693,80     | 40.519,63              | 22.673,94              | 63.193,57      |
|                                   | 1.304.578,35                             | 536.659,50             | 1.841.237,85   | 1.293.608,14                | 531.553,62             | 1.825.161,76   |                        |                        |                |



**GESTICAIXA**

Fondo/Fund: FONCAIXA HIPOTECARIO 2

## Movimiento Mensual Fallidos Monthly Default Rates

| Fecha / Date                      | Incorporaciones / Incoming Defaults  |   |                | Recuperaciones / Recoveries          |   |                | SALDO / BALANCE                      |   |                |
|-----------------------------------|--------------------------------------|---|----------------|--------------------------------------|---|----------------|--------------------------------------|---|----------------|
|                                   | Activos Suspenso<br>Defaulted Assets | Rendimientos Susp.<br>Defaulted Returns | Total<br>Total | Activos Suspenso<br>Defaulted Assets | Rendimientos Susp.<br>Defaulted Returns | Total<br>Total | Activos Suspenso<br>Defaulted Assets | Rendimientos Susp.<br>Defaulted Returns | Total<br>Total |
| Saldo anterior / Previous Balance | 1.860,17                             | 5.025,49                                | 6.885,66       | -69,12                               | -2.680,84                               | -2.749,96      | 1.791,05                             | 2.344,65                                | 4.135,70       |
| 31/01/2009                        | 0,00                                 | 0,00                                    | 0,00           | 0,00                                 | 0,00                                    | 0,00           | 1.791,05                             | 2.344,65                                | 4.135,70       |
| 28/02/2009                        | 0,00                                 | 3.729,98                                | 3.729,98       | 0,00                                 | 0,00                                    | 0,00           | 1.791,05                             | 6.074,63                                | 7.865,68       |
| 31/03/2009                        | 0,00                                 | 0,00                                    | 0,00           | 0,00                                 | 0,00                                    | 0,00           | 1.791,05                             | 6.074,63                                | 7.865,68       |
| 30/04/2009                        | 0,00                                 | 0,00                                    | 0,00           | 0,00                                 | 0,00                                    | 0,00           | 1.791,05                             | 6.074,63                                | 7.865,68       |
| 31/05/2009                        | 0,00                                 | 0,00                                    | 0,00           | 0,00                                 | 0,00                                    | 0,00           | 1.791,05                             | 6.074,63                                | 7.865,68       |
| 30/06/2009                        | 0,00                                 | 0,00                                    | 0,00           | 0,00                                 | 0,00                                    | 0,00           | 1.791,05                             | 6.074,63                                | 7.865,68       |
| 31/07/2009                        | 0,00                                 | 0,00                                    | 0,00           | 0,00                                 | 0,00                                    | 0,00           | 1.791,05                             | 6.074,63                                | 7.865,68       |
| 31/08/2009                        | 0,00                                 | 0,00                                    | 0,00           | 0,00                                 | 0,00                                    | 0,00           | 1.791,05                             | 6.074,63                                | 7.865,68       |
| 30/09/2009                        | 0,00                                 | 0,00                                    | 0,00           | 0,00                                 | 0,00                                    | 0,00           | 1.791,05                             | 6.074,63                                | 7.865,68       |
|                                   | 1.860,17                             | 8.755,47                                | 10.615,64      | -69,12                               | -2.680,84                               | -2.749,96      |                                      |   |                |



## Impagados al / Delinquency Loans at 30/09/2009

### Clasificación por Antigüedad. Primera Cuota Vencida y no Pagada

### Classification by Aging First Overdue Instalments

| Total Impagados / Total Delinquency        |                      | Importe Impagado / Overdue Amount |   |                  | Principal pendiente no vencido Outstanding Debt | Deuda Total Total Debt |  |  |
|--|----------------------|-----------------------------------|---|------------------|---|------------------------|--|--|
| Antigüedad Deuda Aging                     | Nº de Activos Number | Principal Principal               | Intereses Ordinarios Ordinary Interests | Total Total      |   |                        |  |  |
| HASTA 1 MES / Up to 1 month                | 14                   | 3.665,34                          | 1.416,71                                | 5.082,05         | 337.977,47                                      | 343.059,52             |  |  |
| DE 1 A 2 MESES / From 1 to 2 months        | 5                    | 3.906,97                          | 1.425,18                                | 5.332,15         | 141.021,18                                      | 146.353,33             |  |  |
| DE 2 A 3 MESES / From 2 to 3 months        | 2                    | 1.135,83                          | 232,54                                  | 1.368,37         | 19.853,89                                       | 21.222,26              |  |  |
| DE 3 A 6 MESES / From 3 to 6 months        | 5                    | 3.804,59                          | 906,49                                  | 4.711,08         | 69.908,23                                       | 74.619,31              |  |  |
| DE 6 A 12 MESES / From 6 to 12 months      | 3                    | 3.521,45                          | 1.705,38                                | 5.226,83         | 44.572,72                                       | 49.799,55              |  |  |
| DE 12 A 18 MESES / From 12 to 18 months    | 2                    | 5.312,42                          | 4.118,18                                | 9.430,60         | 47.624,80                                       | 57.055,40              |  |  |
| DE 18 A 2 AÑOS / From 18 months to 2 year: | 1                    | 6.349,00                          | 4.324,20                                | 10.673,20        | 37.910,45                                       | 48.583,65              |  |  |
| DE 2 A 3 AÑOS / From 2 to 3 years          | 0                    | 0,00                              | 0,00                                    | 0,00             | 0,00  | 0,00                   |  |  |
| MAS DE 3 AÑOS / More than 3 years          | 1                    | 12.824,03                         | 8.545,26                                | 21.369,29        | 21.212,90                                       | 42.582,19              |  |  |
| <b>Totales/Totals</b>                      | <b>33</b>            | <b>40.519,63</b>                  | <b>22.673,94</b>                        | <b>63.193,57</b> | <b>720.081,64</b>                               | <b>783.275,21</b>      |  |  |

  

| Impagado con Garantía Real / Mortgage-Backed Delinquency |                      | Importe Impagado / Overdue Amount |   |                  | Principal pendiente no vencido Outstanding Debt | Deuda Total Total Debt | Valor Garantía Appraisal Value | %Deuda / v.Tasación %Debt / Appraisal |
|--|----------------------|-----------------------------------|---|------------------|---|------------------------|--------------------------------|---------------------------------------|
| Antigüedad Deuda Aging                                   | Nº de Activos Number | Principal Principal               | Intereses ordinarios Ordinary Interests | Total Total      |   |                        |                                |                                       |
| HASTA 1 MES / Up to 1 month                              | 14                   | 3.665,34                          | 1.416,71                                | 5.082,05         | 337.977,47                                      | 343.059,52             | 1.080.351,66                   | 31,75443                              |
| DE 1 A 2 MESES / From 1 to 2 months                      | 5                    | 3.906,97                          | 1.425,18                                | 5.332,15         | 141.021,18                                      | 146.353,33             | 462.844,89                     | 31,62038                              |
| DE 2 A 3 MESES / From 2 to 3 months                      | 2                    | 1.135,83                          | 232,54                                  | 1.368,37         | 19.853,89                                       | 21.222,26              | 129.698,41                     | 16,36278                              |
| DE 3 A 6 MESES / From 3 to 6 months                      | 5                    | 3.804,59                          | 906,49                                  | 4.711,08         | 69.908,23                                       | 74.619,31              | 264.504,89                     | 28,21094                              |
| DE 6 A 12 MESES / From 6 to 12 months                    | 3                    | 3.521,45                          | 1.705,38                                | 5.226,83         | 44.572,72                                       | 49.799,55              | 144.586,14                     | 34,44282                              |
| DE 12 A 18 MESES / From 12 to 18 months                  | 2                    | 5.312,42                          | 4.118,18                                | 9.430,60         | 47.624,80                                       | 57.055,40              | 166.459,30                     | 34,27589                              |
| DE 18 A 2 AÑOS / From 18 months to 2 year:               | 1                    | 6.349,00                          | 4.324,20                                | 10.673,20        | 37.910,45                                       | 48.583,65              | 94.773,60                      | 51,26285                              |
| DE 2 A 3 AÑOS / From 2 to 3 years                        | 0                    | 0,00                              | 0,00                                    | 0,00             | 0,00  | 0,00                   | 0,00                           | 0,00000                               |
| MAS DE 3 AÑOS / More than 3 years                        | 1                    | 12.824,03                         | 8.545,26                                | 21.369,29        | 21.212,90                                       | 42.582,19              | 52.233,96                      | 81,52204                              |
| <b>Totales/Totals</b>                                    | <b>33</b>            | <b>40.519,63</b>                  | <b>22.673,94</b>                        | <b>63.193,57</b> | <b>720.081,64</b>                               | <b>783.275,21</b>      | <b>2.395.452,85</b>            | <b>32,69842</b>                       |

Nota: Los intervalos se entenderán excluido el inicio e incluido el final

Note: The intervals exclude the beginning of de period and include the ending



**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<br>Payment Date              | % Tipo Interés<br>Nominal<br>% Nominal Interest<br>Rate | Cupón por Bono<br>Coupon |             | Intereses Totales<br>Total Interest |                     | Amortización por Bono<br>Amortization per Bond |  |                      | Amortización Total<br>Total Amortization |  | Principal<br>Devengado<br>Amortización<br>Principal Due | Principal<br>Amortizado<br>Principal<br>Repaid | Déficit Amortización<br>Amortization Deficit |
|   |   | Bruto<br>Gross           | Neto<br>Net | Pagados<br>Paid                     | Impagados<br>Unpaid | Amortizado<br>Repaid                           | Principal Pendiente<br>Outstanding Principal | % Sobre Emisión<br>% | Amortizado<br>Repaid                     | Principal Pendiente<br>Outstanding Principal |   |  |  |
| 15/10/2009                              | 1,16190 %   | 49,15                    | 40,30       |                                     |                     |  |  |                      |  |  |   |  |  |
| 15/07/2009                              | 1,61720 %   | 71,96                    | 59,01       | 417.727,80                          | 0,00                | 1.066,15                                       | 16.782,00                                    | 16,78 %              | 6.189.000,75                             | 97.419.510,00                                | 6.189.000,75  | 6.189.000,75                                   | 0,00   |
| 15/04/2009                              | 2,80040 %   | 130,05                   | 106,64      | 754.940,25                          | 0,00                | 985,83   | 17.848,15                                    | 17,85 %              | 5.722.743,15                             | 103.608.510,75                               | 5.722.743,15  | 5.722.743,15                                   | 0,00   |
| 15/01/2009                              | 5,54390 %   | 278,38                   | 228,27      | 1.615.995,90                        | 0,00                | 1.087,54                                       | 18.833,98                                    | 18,83 %              | 6.313.169,70                             | 109.331.253,90                               | 6.313.169,70  | 6.313.169,70                                   | 0,00   |
| 15/10/2008                              | 5,18400 %   | 273,92                   | 224,61      | 1.590.105,60                        | 0,00                | 1.042,27                                       | 19.921,52                                    | 19,92 %              | 6.050.377,35                             | 115.644.423,60                               | 6.050.377,35  | 6.050.377,35                                   | 0,00   |
| 15/07/2008                              | 4,96500 %   | 273,56                   | 224,32      | 1.588.015,80                        | 0,00                | 1.136,05                                       | 20.963,79                                    | 20,96 %              | 6.594.770,25                             | 121.694.800,95                               | 6.594.770,25  | 6.594.770,25                                   | 0,00   |
| 15/04/2008                              | 4,79160 %   | 278,88                   | 228,68      | 1.618.898,40                        | 0,00                | 1.244,65                                       | 22.099,84                                    | 22,10 %              | 7.225.193,25                             | 128.289.571,20                               | 7.225.193,25  | 7.225.193,25                                   | 0,00   |
| 15/01/2008                              | 4,96700 %   | 310,45                   | 254,57      | 1.802.162,25                        | 0,00                | 1.452,83                                       | 23.344,49                                    | 23,34 %              | 8.433.678,15                             | 135.514.764,45                               | 8.433.678,15  | 8.433.678,15                                   | 0,00   |
| 15/10/2007                              | 4,41950 %   | 287,31                   | 235,59      | 1.667.834,55                        | 0,00                | 1.277,63                                       | 24.797,32                                    | 24,80 %              | 7.416.642,15                             | 143.948.442,60                               | 7.416.642,15  | 7.416.642,15                                   | 0,00   |
| 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   |

**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<br>Payment Date              | % Tipo Interés<br>Nominal<br>% Nominal Interest<br>Rate | Cupón por Bono<br>Coupon |             | Intereses Totales<br>Total Interest |                     | Amortización por Bono<br>Amortization per Bond |  |                      | Amortización Total<br>Total Amortization |  | Principal<br>Devengado<br>Amortización<br>Principal Due | Principal<br>Amortizado<br>Principal<br>Repaid | Déficit Amortización<br>Amortization Deficit |
|   |   | Bruto<br>Gross           | Neto<br>Net | Pagados<br>Paid                     | Impagados<br>Unpaid | Amortizado<br>Repaid                           | Principal Pendiente<br>Outstanding Principal | % Sobre Emisión<br>% | Amortizado<br>Repaid                     | Principal Pendiente<br>Outstanding Principal |   |  |  |
| 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   |
| 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<br>Payment Date             | % Tipo Interés<br>Nominal<br>% Nominal Interest<br>Rate | Cupón por Bono<br>Coupon |             | Intereses Totales<br>Total Interest |                     | Amortización por Bono<br>Amortization per Bond |  |                      | Amortización Total<br>Total Amortization |  | Principal<br>Devengado<br>Amortización<br>Principal Due | Principal<br>Amortizado<br>Principal<br>Repaid | Déficit Amortización<br>Amortization Deficit |
|  |   | Bruto<br>Gross           | Neto<br>Net | Pagados<br>Paid                     | Impagados<br>Unpaid | Amortizado<br>Repaid                           | Principal Pendiente<br>Outstanding Principal | % Sobre Emisión<br>% | Amortizado<br>Repaid                     | Principal Pendiente<br>Outstanding Principal |   |  |  |
| 15/10/2009                             | 1,41540 %   | 356,76                   | 292,54      |                                     |                     |  |  |                      |  |  |   |  |  |
| 15/07/2009                             | 1,87060 %   | 466,37                   | 382,42      | 90.942,15                           | 0,00                | 0,00   | 100.000,00                                   | 100,00 %             | 0,00                                     | 19.500.000,00                                | 0,00  | 0,00   | 0,00   |
| 15/04/2009                             | 3,05380 %   | 752,99                   | 617,45      | 146.833,05                          | 0,00                | 0,00   | 100.000,00                                   | 100,00 %             | 0,00                                     | 19.500.000,00                                | 0,00  | 0,00   | 0,00   |
| 15/01/2009                             | 5,79740 %   | 1.461,26                 | 1.198,23    | 284.945,70                          | 0,00                | 0,00   | 100.000,00                                   | 100,00 %             | 0,00                                     | 19.500.000,00                                | 0,00  | 0,00   | 0,00   |
| 15/10/2008                             | 5,43750 %   | 1.370,55                 | 1.123,85    | 267.257,25                          | 0,00                | 0,00   | 100.000,00                                   | 100,00 %             | 0,00                                     | 19.500.000,00                                | 0,00  | 0,00   | 0,00   |
| 15/07/2008                             | 5,21850 %   | 1.301,05                 | 1.066,86    | 253.704,75                          | 0,00                | 0,00   | 100.000,00                                   | 100,00 %             | 0,00                                     | 19.500.000,00                                | 0,00  | 0,00   | 0,00   |
| 15/04/2008                             | 5,04510 %   | 1.257,82                 | 1.031,41    | 245.274,90                          | 0,00                | 0,00   | 100.000,00                                   | 100,00 %             | 0,00                                     | 19.500.000,00                                | 0,00  | 0,00   | 0,00   |
| 15/01/2008                             | 5,22050 %   | 1.315,85                 | 1.079,00    | 256.590,75                          | 0,00                | 0,00   | 100.000,00                                   | 100,00 %             | 0,00                                     | 19.500.000,00                                | 0,00  | 0,00   | 0,00   |
| 15/10/2007                             | 4,67300 %   | 1.165,05                 | 955,34      | 227.184,75                          | 0,00                | 0,00   | 100.000,00                                   | 100,00 %             | 0,00                                     | 19.500.000,00                                | 0,00  | 0,00   | 0,00   |
| 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   |

**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<br>Payment Date             | % Tipo Interés<br>Nominal<br>% Nominal Interest<br>Rate | Cupón por Bono<br>Coupon |             | Intereses Totales<br>Total Interest |                     | Amortización por Bono<br>Amortization per Bond |  |                      | Amortización Total<br>Total Amortization |  | Principal<br>Devengado<br>Amortización<br>Principal Due | Principal<br>Amortizado<br>Principal<br>Repaid | Déficit Amortización<br>Amortization Deficit |
|  |   | Bruto<br>Gross           | Neto<br>Net | Pagados<br>Paid                     | Impagados<br>Unpaid | Amortizado<br>Repaid                           | Principal Pendiente<br>Outstanding Principal | % Sobre Emisión<br>% | Amortizado<br>Repaid                     | Principal Pendiente<br>Outstanding Principal |   |  |  |
| 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   |
| 28/02/2001                             |   |                          |             |                                     |                     |  | 100.000,00                                   |                      |  | 19.500.000,00                                |   |  |  |



## Bonos de Titulización al día / Securitisation Bonds at 30/09/2009

**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**

| <b>TASA AMORTIZACIÓN ANTICIPADA / CPR (2)</b>                    |            |            |            |            |            |            |            |            |  |
|--|------------|------------|------------|------------|------------|------------|------------|------------|--|
| % mensual constante / % constant monthly rate                    | 0.00       | 0.47       | 0.50       | 0.75       | 1.00       | 1.25       | 1.50       | 1.75       |  |
| % anual equivalente / % annual percentage rate                   | 0.00       | 5.46       | 5.84       | 8.64       | 11.36      | 14.01      | 16.59      | 19.09      |  |
| <b>BONOS SERIE A / SERIES A BONDS (ISIN : ES0338203005)</b>      |            |            |            |            |            |            |            |            |  |
| Sin ejercicio amortización opcional/Without optional redemption  |            |            |            |            |            |            |            |            |  |
| Vida media / Average life  | 4.00       | 2.87       | 2.82       | 2.52       | 2.29       | 2.11       | 1.96       | 1.84       |  |
| Amortización Final / Final maturity                              | 15/04/2019 | 15/10/2015 | 15/10/2015 | 15/01/2015 | 15/04/2014 | 15/01/2014 | 15/07/2013 | 15/04/2013 |  |
| Con ejercicio amortización opcional/With optional redemption (1) |            |            |            |            |            |            |            |            |  |
| Vida media / Average life  | 3.14       | 2.43       | 2.32       | 2.12       | 1.94       | 1.78       | 1.72       | 1.59       |  |
| Amortización Final / Final maturity                              | 15/01/2014 | 15/01/2013 | 15/10/2012 | 16/07/2012 | 16/04/2012 | 16/01/2012 | 16/01/2012 | 17/10/2011 |  |
| <b>BONOS SERIE B / SERIES B BONDS (ISIN : ES0338203013)</b>      |            |            |            |            |            |            |            |            |  |
| Sin ejercicio amortización opcional/Without optional redemption  |            |            |            |            |            |            |            |            |  |
| Vida media / Average life  | 13.90      | 7.64       | 7.49       | 6.50       | 5.75       | 5.26       | 4.82       | 4.50       |  |
| Amortización Final / Final maturity                              | 15/10/2048 | 15/10/2018 | 16/07/2018 | 17/04/2017 | 15/04/2016 | 15/10/2015 | 15/04/2015 | 15/10/2014 |  |
| Con ejercicio amortización opcional/With optional redemption (1) |            |            |            |            |            |            |            |            |  |
| Vida media / Average life  | 4.51       | 3.51       | 3.25       | 3.01       | 2.76       | 2.51       | 2.51       | 2.26       |  |
| Amortización Final / Final maturity                              | 15/01/2014 | 15/01/2013 | 15/10/2012 | 16/07/2012 | 16/04/2012 | 16/01/2012 | 16/01/2012 | 17/10/2011 |  |

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.