

MBS BANCAJA 2 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Intervalos de Fecha de Vencimiento Final / Distribution by Final Maturity Date Intervals

Activos / Assets: Préstamos hipotecarios (CTHs) / Mortgage loans (PTCs)

Fecha / Date: 31/10/2019

Divisa / Currency: EUR

| Intervalos anuales Annual Intervals | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | Tipo Interés Interest Rate | Vida residual Residual Life |
|--|--|---------------|----------------------|---------------|---|---------------|---------------------|---------------|--|---------------|----------------------|---------------|-------------------------------|----------------------------------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Media Pond. W. Average | M. Pond. Meses W. Avg. Months |
| 2010 | 1 | 0,04 | 2.486,37 | 0,00 | 1 | 0,56 | 2.486,37 | 0,10 | 0 | 0,00 | 0,00 | 0,00 | 0,000% | 0,000 |
| 2011 | 1 | 0,04 | 20.508,45 | 0,02 | 1 | 0,56 | 20.508,45 | 0,79 | 0 | 0,00 | 0,00 | 0,00 | 0,000% | 0,000 |
| 2014 | 2 | 0,08 | 49.424,12 | 0,05 | 2 | 1,13 | 49.424,12 | 1,91 | 0 | 0,00 | 0,00 | 0,00 | 0,000% | 0,000 |
| 2017 | 1 | 0,04 | 56.856,40 | 0,06 | 1 | 0,56 | 56.856,40 | 2,20 | 0 | 0,00 | 0,00 | 0,00 | 0,000% | 0,000 |
| 2018 | 1 | 0,04 | 18.353,71 | 0,02 | 1 | 0,56 | 18.353,71 | 0,71 | 0 | 0,00 | 0,00 | 0,00 | 0,000% | 0,000 |
| 2019 | 66 | 2,77 | 438.822,77 | 0,49 | 16 | 9,04 | 381.485,83 | 14,74 | 53 | 2,26 | 57.336,94 | 0,07 | 0,809% | 1,001 |
| 2020 | 32 | 1,34 | 111.503,18 | 0,12 | 2 | 1,13 | 27.302,35 | 1,06 | 32 | 1,36 | 84.200,83 | 0,10 | 0,802% | 8,225 |
| 2021 | 50 | 2,10 | 499.248,62 | 0,55 | 3 | 1,69 | 99.149,23 | 3,83 | 50 | 2,13 | 400.099,39 | 0,46 | 0,799% | 20,780 |
| 2022 | 61 | 2,56 | 908.460,70 | 1,01 | 3 | 1,69 | 85.393,22 | 3,30 | 61 | 2,60 | 823.067,48 | 0,94 | 0,771% | 33,421 |
| 2023 | 146 | 6,13 | 3.163.884,98 | 3,51 | 13 | 7,34 | 138.179,20 | 5,34 | 144 | 6,14 | 3.025.705,78 | 3,46 | 0,769% | 46,083 |
| 2024 | 699 | 29,37 | 16.313.223,51 | 18,12 | 46 | 25,99 | 584.578,90 | 22,59 | 696 | 29,68 | 15.728.644,61 | 17,99 | 0,811% | 56,269 |
| 2025 | 38 | 1,60 | 1.026.099,24 | 1,14 | 2 | 1,13 | 4.783,56 | 0,18 | 38 | 1,62 | 1.021.315,68 | 1,17 | 0,819% | 67,399 |
| 2026 | 57 | 2,39 | 1.900.321,29 | 2,11 | 1 | 0,56 | 597,64 | 0,02 | 57 | 2,43 | 1.899.723,65 | 2,17 | 0,759% | 79,733 |
| 2027 | 53 | 2,23 | 2.064.506,91 | 2,29 | 3 | 1,69 | 94.560,95 | 3,65 | 53 | 2,26 | 1.969.945,96 | 2,25 | 0,713% | 93,112 |
| 2028 | 94 | 3,95 | 3.834.998,05 | 4,26 | 3 | 1,69 | 54.987,66 | 2,13 | 93 | 3,97 | 3.780.010,39 | 4,32 | 0,737% | 106,132 |
| 2029 | 450 | 18,91 | 19.815.432,40 | 22,01 | 32 | 18,08 | 441.942,76 | 17,08 | 445 | 18,98 | 19.373.489,64 | 22,15 | 0,809% | 116,213 |
| 2030 | 29 | 1,22 | 1.487.851,95 | 1,65 | 1 | 0,56 | 18.983,04 | 0,73 | 29 | 1,24 | 1.468.868,91 | 1,68 | 0,725% | 129,043 |
| 2031 | 33 | 1,39 | 2.020.499,58 | 2,24 | 0 | 0,00 | 0,00 | 0,00 | 33 | 1,41 | 2.020.499,58 | 2,31 | 0,933% | 139,742 |
| 2032 | 58 | 2,44 | 3.343.449,41 | 3,71 | 2 | 1,13 | 1.264,88 | 0,05 | 58 | 2,47 | 3.342.184,53 | 3,82 | 0,769% | 151,754 |
| 2033 | 75 | 3,15 | 4.851.392,02 | 5,39 | 6 | 3,39 | 13.673,55 | 0,53 | 75 | 3,20 | 4.837.718,47 | 5,53 | 0,694% | 165,410 |
| 2034 | 419 | 17,61 | 27.007.269,77 | 29,99 | 38 | 21,47 | 492.953,89 | 19,05 | 414 | 17,65 | 26.514.315,88 | 30,32 | 0,756% | 176,244 |
| 2035 | 14 | 0,59 | 1.106.327,98 | 1,23 | 0 | 0,00 | 0,00 | 0,00 | 14 | 0,60 | 1.106.327,98 | 1,27 | 0,720% | 182,175 |
| Total : | 2.380 | 100,00 | 90.040.921,41 | 100,00 | 177 | 100,00 | 2.587.465,71 | 100,00 | 2.345 | 100,00 | 87.453.455,70 | 100,00 | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 0,778% | 123,165 |
| Media Simple / Average : | | | 37.832,32 | | | | 14.618,45 | | | | 37.293,58 | | 0,821% | 97,571 |
| Mínimo / Minimum : | | | 26,25 | | | | 9,07 | | | | 26,25 | | 0,060% | 01/11/2019 |
| Máximo / Maximum : | | | 405.550,71 | | | | 158.623,84 | | | | 405.550,71 | | 3,244% | 15/01/2035 |

Medias ponderadas por el principal pendiente de vencimiento / Averages weighted by the outstanding principal.

Tipo Interés: Tipo de interés nominal anual / Interest Rate: Annual nominal interest rate.