

## MBS BANCAJA 2 Fondo de Titulización de Activos

Cartera de Activos Titulizados / *Portfolio of Securitised Assets*

Distribución por Indices de Referencia / *Distribution by Reference Indexes*

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

Fecha / *Date*: 31/12/2007

Divisa / *Currency*: EUR

| Indices de Referencia<br><i>Reference Indexes</i>                                       | Saldo Vivo de Principal<br><i>Outstanding Principal Balance</i> |               |                         |               | Principal Vencido Impagado<br><i>Overdue Principal</i> |               |                         |               | Principal Pendiente Vencimiento<br><i>Outstanding Principal</i> |               |                         |               | Tipo Int.<br><i>Int. Rate</i> | Margen s/Índice<br><i>Margin o/Index</i> |       |       |
|---|---|---------------|-------------------------|---------------|--|---------------|-------------------------|---------------|---|---------------|-------------------------|---------------|-------------------------------|--|-------|-------|
|   | Num.  | %             | Importe / <i>Amount</i> | %             | Num.   | %             | Importe / <i>Amount</i> | %             | Num.  | %             | Importe / <i>Amount</i> | %             | Med.Pond.<br><i>W. Avg.</i>   | M.Pond.<br><i>W. Avg.</i>                | Min.  | Max.  |
| Interés Variable<br><i>Floating Interest</i>  | 5.368   | 100,00        | 458.609.404,89          | 100,00        | 412  | 100,00        | 205.755,11              | 100,00        | 5.368   | 100,00        | 458.403.649,78          | 100,00        | 5,344%                        |  |       |       |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br><i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 5.368   | 100,00        | 458.609.404,89          | 100,00        | 412  | 100,00        | 205.755,11              | 100,00        | 5.368   | 100,00        | 458.403.649,78          | 100,00        | 5,344%                        | 0,949                                    | 0,250 | 2,500 |
| <b>Total :</b>  | <b>5.368</b>  | <b>100,00</b> | <b>458.609.404,89</b>   | <b>100,00</b> | <b>412</b>   | <b>100,00</b> | <b>205.755,11</b>       | <b>100,00</b> | <b>5.368</b>  | <b>100,00</b> | <b>458.403.649,78</b>   | <b>100,00</b> |                               |  |       |       |
| Media Ponderada / <i>Weighted Average</i> :   |   |               |                         |               |  |               |                         |               |   |               |                         |               | 5,344%                        |  |       |       |
| Media Simple / <i>Average</i> :   |   |               | 85.433,94               |               |  |               | 499,41                  |               |   |               | 85.395,61               |               | 5,374%                        |  |       |       |
| Mínimo / <i>Minimum</i> :   |   |               | 28,21                   |               |  |               | 0,23                    |               |   |               | 28,21                   |               | 3,780%                        |  |       |       |
| Máximo / <i>Maximum</i> :   |   |               | 1.460.105,97            |               |  |               | 23.360,24               |               |   |               | 1.460.105,97            |               | 6,753%                        |  |       |       |