

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*: 31/05/2014

Divisa / *Currency*: EUR

| Indices de Referencia <i>Reference Indexes</i> | Saldo Vivo de Principal <i>Outstanding Principal Balance</i> | | | | Principal Vencido Impagado <i>Overdue Principal</i> | | | | Principal Pendiente Vencimiento <i>Outstanding Principal</i> | | | | Tipo Int. <i>Int. Rate</i> | Margen s/Índice <i>Margin o/Index</i> | | |
|---|---|---------------|-------------------------|---------------|--|---------------|-------------------------|---------------|---|---------------|-------------------------|---------------|-------------------------------|--|-------|-------|
| | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Med.Pond. <i>W. Avg.</i> | M.Pond. <i>W. Avg.</i> | Min. | Max. |
| Interés Variable <i>Floating Interest</i> | 3.600 | 100,00 | 206.801.265,36 | 100,00 | 355 | 100,00 | 1.987.521,63 | 100,00 | 3.571 | 100,00 | 204.813.743,73 | 100,00 | 1,485% | | | |
| EURIBOR/MIBOR a 1 año (M. Hipotecario) <i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 3.600 | 100,00 | 206.801.265,36 | 100,00 | 355 | 100,00 | 1.987.521,63 | 100,00 | 3.571 | 100,00 | 204.813.743,73 | 100,00 | 1,485% | 0,947 | 0,250 | 3,600 |
| Total : | 3.600 | 100,00 | 206.801.265,36 | 100,00 | 355 | 100,00 | 1.987.521,63 | 100,00 | 3.571 | 100,00 | 204.813.743,73 | 100,00 | | | | |
| Media Ponderada / <i>Weighted Average</i> : | | | | | | | | | | | | | 1,485% | | | |
| Media Simple / <i>Average</i> : | | | 57.444,80 | | | | 5.598,65 | | | | 57.354,73 | | 1,524% | | | |
| Mínimo / <i>Minimum</i> : | | | 1,24 | | | | 0,80 | | | | 67,05 | | 0,793% | | | |
| Máximo / <i>Maximum</i> : | | | 815.858,49 | | | | 86.766,72 | | | | 815.858,49 | | 4,106% | | | |