

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

Fecha / Date: 31/05/2011

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 Ponderada W. Average | M. Ponderada M. Ponderada Meses W. Avg. Months |
| 2011 | 19 | 0,46 | 39.574,35 | 0,01 | 0 | 0,00 | 0,00 | 0,00 | 19 | 0,46 | 39.574,35 | 0,01 | 2,537% | 4,226 |
| 2012 | 36 | 0,86 | 358.649,17 | 0,12 | 1 | 0,27 | 543,21 | 0,05 | 36 | 0,87 | 358.105,96 | 0,12 | 2,398% | 15,094 |
| 2013 | 37 | 0,89 | 443.400,89 | 0,15 | 2 | 0,53 | 823,47 | 0,08 | 37 | 0,89 | 442.577,42 | 0,15 | 2,568% | 26,289 |
| 2014 | 136 | 3,27 | 2.875.230,20 | 0,98 | 10 | 2,65 | 38.995,31 | 3,68 | 136 | 3,27 | 2.836.234,89 | 0,97 | 2,498% | 37,749 |
| 2015 | 28 | 0,67 | 759.515,97 | 0,26 | 1 | 0,27 | 4,78 | 0,00 | 28 | 0,67 | 759.511,19 | 0,26 | 2,461% | 49,813 |
| 2016 | 79 | 1,90 | 3.434.316,92 | 1,17 | 4 | 1,06 | 4.820,42 | 0,45 | 79 | 1,90 | 3.429.496,50 | 1,17 | 2,483% | 61,127 |
| 2017 | 53 | 1,27 | 2.677.184,81 | 0,91 | 3 | 0,80 | 2.958,52 | 0,28 | 53 | 1,27 | 2.674.226,29 | 0,91 | 2,548% | 73,412 |
| 2018 | 100 | 2,40 | 5.848.790,30 | 1,99 | 7 | 1,86 | 16.265,23 | 1,53 | 100 | 2,40 | 5.832.525,07 | 1,99 | 2,488% | 86,700 |
| 2019 | 448 | 10,76 | 26.634.137,97 | 9,07 | 53 | 14,06 | 375.758,41 | 35,44 | 446 | 10,72 | 26.258.379,56 | 8,97 | 2,470% | 97,559 |
| 2020 | 43 | 1,03 | 2.399.735,54 | 0,82 | 2 | 0,53 | 1.028,57 | 0,10 | 43 | 1,03 | 2.398.706,97 | 0,82 | 2,467% | 107,082 |
| 2021 | 59 | 1,42 | 2.921.216,03 | 0,99 | 3 | 0,80 | 18.813,58 | 1,77 | 59 | 1,42 | 2.902.402,45 | 0,99 | 2,488% | 121,210 |
| 2022 | 82 | 1,97 | 4.408.874,16 | 1,50 | 8 | 2,12 | 16.935,77 | 1,60 | 82 | 1,97 | 4.391.938,39 | 1,50 | 2,538% | 134,377 |
| 2023 | 199 | 4,78 | 13.133.650,25 | 4,47 | 15 | 3,98 | 20.693,38 | 1,95 | 199 | 4,78 | 13.112.956,87 | 4,48 | 2,439% | 147,319 |
| 2024 | 1.098 | 26,36 | 70.486.041,25 | 24,00 | 105 | 27,85 | 242.436,96 | 22,87 | 1.098 | 26,39 | 70.243.604,29 | 24,00 | 2,486% | 156,862 |
| 2025 | 56 | 1,34 | 3.659.618,23 | 1,25 | 1 | 0,27 | 280,05 | 0,03 | 56 | 1,35 | 3.659.338,18 | 1,25 | 2,433% | 169,108 |
| 2026 | 61 | 1,46 | 4.486.683,34 | 1,53 | 2 | 0,53 | 3.022,22 | 0,29 | 61 | 1,47 | 4.483.661,12 | 1,53 | 2,439% | 180,720 |
| 2027 | 74 | 1,78 | 5.209.265,59 | 1,77 | 7 | 1,86 | 16.828,27 | 1,59 | 74 | 1,78 | 5.192.437,32 | 1,77 | 2,364% | 193,997 |
| 2028 | 122 | 2,93 | 9.726.234,45 | 3,31 | 8 | 2,12 | 34.599,83 | 3,26 | 122 | 2,93 | 9.691.634,62 | 3,31 | 2,444% | 207,342 |
| 2029 | 644 | 15,46 | 54.295.841,39 | 18,49 | 58 | 15,38 | 132.247,80 | 12,47 | 643 | 15,46 | 54.163.593,59 | 18,51 | 2,508% | 217,235 |
| 2030 | 38 | 0,91 | 3.512.251,32 | 1,20 | 3 | 0,80 | 8.857,95 | 0,84 | 37 | 0,89 | 3.503.393,37 | 1,20 | 2,387% | 228,916 |
| 2031 | 42 | 1,01 | 3.700.639,41 | 1,26 | 5 | 1,33 | 2.210,74 | 0,21 | 42 | 1,01 | 3.698.428,67 | 1,26 | 2,560% | 240,900 |
| 2032 | 75 | 1,80 | 7.173.394,84 | 2,44 | 6 | 1,59 | 1.945,21 | 0,18 | 75 | 1,80 | 7.171.449,63 | 2,45 | 2,458% | 252,313 |
| 2033 | 86 | 2,06 | 8.602.940,27 | 2,93 | 6 | 1,59 | 5.452,42 | 0,51 | 86 | 2,07 | 8.597.487,85 | 2,94 | 2,372% | 266,658 |
| 2034 | 536 | 12,87 | 55.282.398,06 | 18,82 | 65 | 17,24 | 76.725,55 | 7,24 | 536 | 12,88 | 55.205.672,51 | 18,86 | 2,460% | 277,338 |
| 2035 | 14 | 0,34 | 1.659.164,31 | 0,56 | 2 | 0,53 | 37.947,93 | 3,58 | 13 | 0,31 | 1.621.216,38 | 0,55 | 2,365% | 283,189 |
| Total : | 4.165 | 100,00 | 293.728.749,02 | 100,00 | 377 | 100,00 | 1.060.195,58 | 100,00 | 4.160 | 100,00 | 292.668.553,44 | 100,00 | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 2,473% | 189,844 |
| Media Simple / Average : | | | 70.523,11 | | | | 2.812,19 | | | | 70.353,02 | | 2,506% | 169,823 |
| Mínimo / Minimum : | | | 0,59 | | | | 0,03 | | | | 0,59 | | 1,699% | 01/06/2011 |
| Máximo / Maximum : | | | 1.105.728,87 | | | | 154.515,18 | | | | 1.105.728,87 | | 3,791% | 15/01/2035 |