

## 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: 30/11/2012

Divisa / Currency: EUR

| Intervalos anuales<br>Annual Intervals | Saldo Vivo de Principal<br>Outstanding Principal Balance |               |                       |               | Principal Vencido Impagado<br>Overdue Principal |               |                     |               | Principal Pendiente Vencimiento<br>Outstanding Principal |               |                       |               | Tipo Interés<br>Interest Rate | Vida residual<br>Residual Life   |
|--|--|---------------|-----------------------|---------------|---|---------------|---------------------|---------------|--|---------------|-----------------------|---------------|-------------------------------|----------------------------------|
|  | Num.   | %             | Importe / Amount      | %             | Num.  | %             | Importe / Amount    | %             | Num.   | %             | Importe / Amount      | %             | Media Pond.<br>W. Average     | M. Pond. Meses<br>W. Avg. Months |
| 2012                                   | 4  | 0,10          | 3.166,14              | 0,00          | 1   | 0,22          | 1.684,46            | 0,13          | 3  | 0,08          | 1.481,68              | 0,00          | 3,397%                        | 0,354                            |
| 2013                                   | 35   | 0,90          | 159.326,69            | 0,06          | 4   | 0,87          | 3.581,23            | 0,28          | 35   | 0,90          | 155.745,46            | 0,06          | 2,389%                        | 9,056                            |
| 2014                                   | 119  | 3,05          | 1.247.062,63          | 0,50          | 11  | 2,39          | 28.257,41           | 2,21          | 119  | 3,05          | 1.218.805,22          | 0,49          | 2,290%                        | 20,127                           |
| 2015                                   | 31   | 0,79          | 605.254,79            | 0,24          | 2   | 0,43          | 1.399,24            | 0,11          | 31   | 0,80          | 603.855,55            | 0,24          | 2,376%                        | 32,166                           |
| 2016                                   | 72   | 1,84          | 2.317.510,24          | 0,92          | 5   | 1,09          | 30.951,39           | 2,42          | 72   | 1,85          | 2.286.558,85          | 0,92          | 2,334%                        | 43,180                           |
| 2017                                   | 54   | 1,38          | 2.129.547,97          | 0,85          | 4   | 0,87          | 14.540,83           | 1,14          | 54   | 1,39          | 2.115.007,14          | 0,85          | 2,380%                        | 55,579                           |
| 2018                                   | 88   | 2,25          | 4.055.314,66          | 1,62          | 8   | 1,74          | 28.833,05           | 2,26          | 88   | 2,26          | 4.026.481,61          | 1,62          | 2,347%                        | 68,570                           |
| 2019                                   | 414  | 10,60         | 19.503.870,26         | 7,78          | 57  | 12,39         | 259.861,13          | 20,35         | 412  | 10,57         | 19.244.009,13         | 7,72          | 2,421%                        | 79,597                           |
| 2020                                   | 46   | 1,18          | 2.038.313,15          | 0,81          | 3   | 0,65          | 4.259,06            | 0,33          | 46   | 1,18          | 2.034.054,09          | 0,82          | 2,392%                        | 89,271                           |
| 2021                                   | 54   | 1,38          | 2.412.640,09          | 0,96          | 8   | 1,74          | 42.576,05           | 3,33          | 54   | 1,39          | 2.370.064,04          | 0,95          | 2,369%                        | 103,281                          |
| 2022                                   | 80   | 2,05          | 3.452.213,41          | 1,38          | 10  | 2,17          | 11.529,94           | 0,90          | 80   | 2,05          | 3.440.683,47          | 1,38          | 2,393%                        | 116,217                          |
| 2023                                   | 192  | 4,91          | 11.630.282,33         | 4,64          | 21  | 4,57          | 41.967,19           | 3,29          | 191  | 4,90          | 11.588.315,14         | 4,65          | 2,325%                        | 129,298                          |
| 2024                                   | 1.028  | 26,31         | 58.849.855,72         | 23,48         | 117   | 25,43         | 299.851,56          | 23,48         | 1.026  | 26,33         | 58.550.004,16         | 23,48         | 2,365%                        | 138,926                          |
| 2025                                   | 52   | 1,33          | 3.095.251,23          | 1,24          | 2   | 0,43          | 799,60              | 0,06          | 52   | 1,33          | 3.094.451,63          | 1,24          | 2,328%                        | 150,761                          |
| 2026                                   | 57   | 1,46          | 3.746.843,49          | 1,50          | 4   | 0,87          | 12.297,72           | 0,96          | 57   | 1,46          | 3.734.545,77          | 1,50          | 2,210%                        | 162,805                          |
| 2027                                   | 72   | 1,84          | 4.467.682,26          | 1,78          | 12  | 2,61          | 21.647,57           | 1,70          | 72   | 1,85          | 4.446.034,69          | 1,78          | 2,317%                        | 175,831                          |
| 2028                                   | 115  | 2,94          | 8.393.628,85          | 3,35          | 16  | 3,48          | 49.305,54           | 3,86          | 115  | 2,95          | 8.344.323,31          | 3,35          | 2,284%                        | 189,304                          |
| 2029                                   | 623  | 15,95         | 48.883.012,63         | 19,51         | 81  | 17,61         | 254.930,51          | 19,96         | 620  | 15,91         | 48.628.082,12         | 19,51         | 2,365%                        | 199,271                          |
| 2030                                   | 36   | 0,92          | 3.155.942,68          | 1,26          | 2   | 0,43          | 1.235,25            | 0,10          | 36   | 0,92          | 3.154.707,43          | 1,27          | 2,402%                        | 211,059                          |
| 2031                                   | 42   | 1,07          | 3.460.153,08          | 1,38          | 4   | 0,87          | 8.969,07            | 0,70          | 42   | 1,08          | 3.451.184,01          | 1,38          | 2,289%                        | 223,078                          |
| 2032                                   | 76   | 1,95          | 6.913.184,52          | 2,76          | 4   | 0,87          | 3.188,14            | 0,25          | 76   | 1,95          | 6.909.996,38          | 2,77          | 2,196%                        | 234,254                          |
| 2033                                   | 82   | 2,10          | 7.698.324,90          | 3,07          | 8   | 1,74          | 7.055,08            | 0,55          | 82   | 2,10          | 7.691.269,82          | 3,09          | 2,073%                        | 248,488                          |
| 2034                                   | 519  | 13,28         | 50.580.453,48         | 20,18         | 73  | 15,87         | 145.465,55          | 11,39         | 518  | 13,29         | 50.434.987,93         | 20,23         | 2,228%                        | 259,424                          |
| 2035                                   | 16   | 0,41          | 1.787.682,95          | 0,71          | 3   | 0,65          | 2.710,62            | 0,21          | 16   | 0,41          | 1.784.972,33          | 0,72          | 2,364%                        | 265,221                          |
| <b>Total :</b>                         | <b>3.907</b>   | <b>100,00</b> | <b>250.586.518,15</b> | <b>100,00</b> | <b>460</b>                                      | <b>100,00</b> | <b>1.276.897,19</b> | <b>100,00</b> | <b>3.897</b>   | <b>100,00</b> | <b>249.309.620,96</b> | <b>100,00</b> |                               |                                  |
| Media Ponderada / Weighted Average :   |  |               |                       |               |   |               |                     |               |  |               |                       |               | <b>2,319%</b>                 | <b>177,199</b>                   |
| Media Simple / Average :               |  |               | <b>64.137,83</b>      |               |   |               | <b>2.775,86</b>     |               |  |               | <b>63.974,76</b>      |               | <b>2,370%</b>                 | <b>155,165</b>                   |
| Mínimo / Minimum :                     |  |               | <b>1,24</b>           |               |   |               | <b>0,13</b>         |               |  |               | <b>76,63</b>          |               | <b>1,150%</b>                 | <b>02/12/2012</b>                |
| Máximo / Maximum :                     |  |               | <b>929.740,50</b>     |               |   |               | <b>65.241,71</b>    |               |  |               | <b>929.740,50</b>     |               | <b>3,860%</b>                 | <b>15/01/2035</b>                |