

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: 31/10/2013

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 | 0,03 | 2.486,37 | 0,00 | 1 | 0,25 | 2.486,37 | 0,14 | 0 | 0,00 | 0,00 | 0,00 | 0,000% | 0,000 |
| 2011 | 1 | 0,03 | 20.508,44 | 0,01 | 1 | 0,25 | 20.508,44 | 1,12 | 0 | 0,00 | 0,00 | 0,00 | 0,000% | 0,000 |
| 2013 | 9 | 0,24 | 8.014,03 | 0,00 | 3 | 0,76 | 2.956,50 | 0,16 | 8 | 0,22 | 5.057,53 | 0,00 | 1,712% | 0,833 |
| 2014 | 107 | 2,88 | 552.660,66 | 0,25 | 13 | 3,29 | 55.969,18 | 3,06 | 107 | 2,90 | 496.691,48 | 0,23 | 1,570% | 9,798 |
| 2015 | 31 | 0,83 | 370.662,36 | 0,17 | 0 | 0,00 | 0,00 | 0,00 | 31 | 0,84 | 370.662,36 | 0,17 | 1,516% | 20,262 |
| 2016 | 66 | 1,78 | 1.582.241,84 | 0,71 | 2 | 0,51 | 32.576,15 | 1,78 | 66 | 1,79 | 1.549.665,69 | 0,70 | 1,454% | 32,362 |
| 2017 | 55 | 1,48 | 1.609.032,81 | 0,72 | 3 | 0,76 | 19.706,78 | 1,08 | 55 | 1,49 | 1.589.326,03 | 0,72 | 1,572% | 44,987 |
| 2018 | 77 | 2,07 | 3.057.759,15 | 1,37 | 8 | 2,03 | 22.896,75 | 1,25 | 77 | 2,09 | 3.034.862,40 | 1,38 | 1,545% | 57,650 |
| 2019 | 383 | 10,32 | 15.709.231,24 | 7,06 | 44 | 11,14 | 305.559,24 | 16,71 | 378 | 10,26 | 15.403.672,00 | 6,98 | 1,534% | 68,595 |
| 2020 | 46 | 1,24 | 1.762.645,15 | 0,79 | 4 | 1,01 | 4.306,30 | 0,24 | 46 | 1,25 | 1.758.338,85 | 0,80 | 1,513% | 78,597 |
| 2021 | 55 | 1,48 | 2.098.273,68 | 0,94 | 7 | 1,77 | 40.564,43 | 2,22 | 55 | 1,49 | 2.057.709,25 | 0,93 | 1,524% | 92,230 |
| 2022 | 76 | 2,05 | 3.260.567,99 | 1,47 | 10 | 2,53 | 27.465,41 | 1,50 | 76 | 2,06 | 3.233.102,58 | 1,47 | 1,533% | 105,394 |
| 2023 | 190 | 5,12 | 10.266.054,41 | 4,62 | 21 | 5,32 | 59.872,78 | 3,27 | 189 | 5,13 | 10.206.181,63 | 4,63 | 1,504% | 117,956 |
| 2024 | 977 | 26,31 | 50.589.809,52 | 22,74 | 98 | 24,81 | 304.511,04 | 16,65 | 973 | 26,40 | 50.285.298,48 | 22,80 | 1,531% | 127,957 |
| 2025 | 52 | 1,40 | 2.881.398,73 | 1,30 | 3 | 0,76 | 1.364,86 | 0,07 | 52 | 1,41 | 2.880.033,87 | 1,31 | 1,467% | 139,599 |
| 2026 | 54 | 1,45 | 3.254.153,58 | 1,46 | 2 | 0,51 | 2.402,87 | 0,13 | 54 | 1,47 | 3.251.750,71 | 1,47 | 1,463% | 151,743 |
| 2027 | 65 | 1,75 | 4.074.073,71 | 1,83 | 11 | 2,78 | 39.462,99 | 2,16 | 64 | 1,74 | 4.034.610,72 | 1,83 | 1,460% | 165,004 |
| 2028 | 108 | 2,91 | 7.416.966,20 | 3,33 | 8 | 2,03 | 56.144,63 | 3,07 | 107 | 2,90 | 7.360.821,57 | 3,34 | 1,498% | 178,041 |
| 2029 | 595 | 16,02 | 43.785.908,18 | 19,69 | 69 | 17,47 | 419.128,37 | 22,92 | 587 | 15,93 | 43.366.779,81 | 19,66 | 1,525% | 188,302 |
| 2030 | 36 | 0,97 | 2.943.925,91 | 1,32 | 2 | 0,51 | 4.204,26 | 0,23 | 36 | 0,98 | 2.939.721,65 | 1,33 | 1,432% | 200,254 |
| 2031 | 42 | 1,13 | 3.338.015,34 | 1,50 | 2 | 0,51 | 11.714,01 | 0,64 | 42 | 1,14 | 3.326.301,33 | 1,51 | 1,510% | 211,844 |
| 2032 | 73 | 1,97 | 6.355.895,17 | 2,86 | 3 | 0,76 | 4.113,77 | 0,22 | 73 | 1,98 | 6.351.781,40 | 2,88 | 1,480% | 223,439 |
| 2033 | 85 | 2,29 | 7.850.937,99 | 3,53 | 8 | 2,03 | 11.729,98 | 0,64 | 84 | 2,28 | 7.839.208,01 | 3,55 | 1,411% | 237,042 |
| 2034 | 513 | 13,82 | 47.907.439,75 | 21,54 | 71 | 17,97 | 377.115,04 | 20,62 | 509 | 13,81 | 47.530.324,71 | 21,55 | 1,461% | 248,264 |
| 2035 | 16 | 0,43 | 1.725.944,31 | 0,78 | 1 | 0,25 | 1.973,60 | 0,11 | 16 | 0,43 | 1.723.970,71 | 0,78 | 1,411% | 254,188 |
| Total : | 3.713 | 100,00 | 222.424.606,52 | 100,00 | 395 | 100,00 | 1.828.733,75 | 100,00 | 3.685 | 100,00 | 220.595.872,77 | 100,00 | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 1,501% | 170,082 |
| Media Simple / Average : | | | 59.904,28 | | | | 4.629,71 | | | | 59.863,19 | | 1,545% | 147,103 |
| Mínimo / Minimum : | | | 1,24 | | | | 0,12 | | | | 70,87 | | 0,757% | 05/11/2013 |
| Máximo / Maximum : | | | 857.952,99 | | | | 82.457,95 | | | | 857.952,99 | | 4,125% | 15/01/2035 |