

## MBS BANCAJA 2 Fondo de Titulización de Activos

### Cartera de Activos Titulizados / Portfolio of Securitised Assets

#### Distribución por Intervalos de Fecha de Formalización / Distribution by Arrangement Date Intervals

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

Fecha / Date: 31/05/2012

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 | Antigüedad<br>Age                |
|--|--|---------------|-----------------------|---------------|---|---------------|---------------------|---------------|--|---------------|-----------------------|---------------|-------------------------------|----------------------------------|
|  | Num.   | %             | Importe / Amount      | %             | Num.  | %             | Importe / Amount    | %             | Num.   | %             | Importe / Amount      | %             | Media Pond.<br>W. Average     | M. Pond. Meses<br>W. Avg. Months |
| 1996                                   | 1  | 0,02          | 9.167,40              | 0,00          | 0   | 0,00          | 0,00                | 0,00          | 1  | 0,03          | 9.167,40              | 0,00          | 3,458%                        | 185,700                          |
| 1997                                   | 17   | 0,42          | 240.916,99            | 0,09          | 2   | 0,41          | 6.281,13            | 0,55          | 17   | 0,43          | 234.635,86            | 0,09          | 3,106%                        | 176,841                          |
| 1998                                   | 9  | 0,22          | 211.383,16            | 0,08          | 0   | 0,00          | 0,00                | 0,00          | 9  | 0,23          | 211.383,16            | 0,08          | 2,712%                        | 169,594                          |
| 1999                                   | 4  | 0,10          | 64.063,13             | 0,02          | 0   | 0,00          | 0,00                | 0,00          | 4  | 0,10          | 64.063,13             | 0,02          | 3,717%                        | 155,217                          |
| 2000                                   | 15   | 0,37          | 620.801,45            | 0,23          | 2   | 0,41          | 720,10              | 0,06          | 15   | 0,38          | 620.081,35            | 0,24          | 2,879%                        | 140,382                          |
| 2001                                   | 35   | 0,87          | 1.833.586,20          | 0,69          | 9   | 1,83          | 40.337,87           | 3,53          | 35   | 0,88          | 1.793.248,33          | 0,68          | 3,025%                        | 131,825                          |
| 2002                                   | 49   | 1,22          | 2.405.685,09          | 0,91          | 8   | 1,63          | 15.463,05           | 1,36          | 49   | 1,23          | 2.390.222,04          | 0,91          | 2,978%                        | 118,440                          |
| 2003                                   | 484  | 12,09         | 31.430.224,73         | 11,86         | 55  | 11,18         | 203.722,16          | 17,85         | 483  | 12,10         | 31.226.502,57         | 11,84         | 2,892%                        | 103,276                          |
| 2004                                   | 3.389  | 84,66         | 228.130.070,74        | 86,10         | 416   | 84,55         | 874.637,68          | 76,64         | 3.380  | 84,65         | 227.255.433,06        | 86,15         | 2,886%                        | 94,875                           |
| <b>Total :</b>                         | <b>4.003</b>   | <b>100,00</b> | <b>264.945.898,89</b> | <b>100,00</b> | <b>492</b>                                      | <b>100,00</b> | <b>1.141.161,99</b> | <b>100,00</b> | <b>3.993</b>   | <b>100,00</b> | <b>263.804.736,90</b> | <b>100,00</b> |                               |                                  |
| Media Ponderada / Weighted Average :   |  |               |                       |               |   |               |                     |               |  |               |                       |               | 2,889%                        | 96,592                           |
| Media Simple / Average :               |  |               | 66.186,83             |               |   |               | 2.319,43            |               |  |               | 66.066,80             |               | 2,935%                        | 96,840                           |
| Mínimo / Minimum :                     |  |               | 1,24                  |               |   |               | 0,14                |               |  |               | 79,50                 |               | 1,749%                        | 12/12/1996                       |
| Máximo / Maximum :                     |  |               | 989.975,51            |               |   |               | 88.916,48           |               |  |               | 989.975,51            |               | 4,397%                        | 31/12/2004                       |