

## MBS BANCAJA 2 Fondo de Titulización de Activos

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

#### Distribución Geográfica por Comunidades / Geographical Distribution by Regions

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

Fecha / Date: 31/12/2016

Divisa / Currency: EUR

| Comunidades<br>Regions                      | Saldo Vivo de Principal<br>Outstanding Principal Balance |               |                       |               | Principal Vencido Impagado<br>Overdue Principal |               |                     |               | Principal Pendiente Vencimiento<br>Outstanding Principal |               |                       |               | %CLTV Media Ponderada<br>Weighted Average % CLTV |               |
|---------------------------------------------|----------------------------------------------------------|---------------|-----------------------|---------------|-------------------------------------------------|---------------|---------------------|---------------|----------------------------------------------------------|---------------|-----------------------|---------------|--------------------------------------------------|---------------|
|                                             | Num.                                                     | %             | Importe / Amount      | %             | Num.                                            | %             | Importe / Amount    | %             | Num.                                                     | %             | Importe / Amount      | %             | SVP / OPB                                        | PPV / OP      |
| Andalucía / Andalucía                       | 122                                                      | 4,03          | 9.604.297,06          | 6,76          | 18                                              | 8,96          | 523.583,88          | 21,51         | 119                                                      | 3,96          | 9.080.713,18          | 6,50          | 35,307                                           | 34,141        |
| Aragón / Aragon                             | 17                                                       | 0,56          | 844.220,78            | 0,59          | 2                                               | 1,00          | 5.407,68            | 0,22          | 17                                                       | 0,57          | 838.813,10            | 0,60          | 35,798                                           | 35,818        |
| Asturias / Asturias                         | 3                                                        | 0,10          | 44.401,96             | 0,03          | 0                                               | 0,00          | 0,00                | 0,00          | 3                                                        | 0,10          | 44.401,96             | 0,03          | 13,367                                           | 13,367        |
| Canarias / Canary Islands                   | 52                                                       | 1,72          | 2.970.294,06          | 2,09          | 7                                               | 3,48          | 25.018,44           | 1,03          | 52                                                       | 1,73          | 2.945.275,62          | 2,11          | 38,067                                           | 37,802        |
| Castilla y León / Castilla-Leon             | 17                                                       | 0,56          | 957.848,32            | 0,67          | 1                                               | 0,50          | 35.008,96           | 1,44          | 16                                                       | 0,53          | 922.839,36            | 0,66          | 32,275                                           | 32,523        |
| Castilla-La Mancha / Castilla-La Mancha     | 100                                                      | 3,30          | 4.843.951,55          | 3,41          | 4                                               | 1,99          | 8.880,83            | 0,36          | 99                                                       | 3,30          | 4.835.070,72          | 3,46          | 36,315                                           | 36,319        |
| Cataluña / Catalonia                        | 178                                                      | 5,88          | 12.712.426,49         | 8,95          | 14                                              | 6,97          | 205.931,36          | 8,46          | 177                                                      | 5,90          | 12.506.495,13         | 8,96          | 40,016                                           | 39,786        |
| Comunidad Valenciana / Valencia             | 2.182                                                    | 72,06         | 85.725.142,39         | 60,34         | 128                                             | 63,68         | 1.304.576,27        | 53,59         | 2.164                                                    | 72,09         | 84.420.566,12         | 60,45         | 36,582                                           | 36,273        |
| Extremadura / Extremadura                   | 6                                                        | 0,20          | 377.208,28            | 0,27          | 0                                               | 0,00          | 0,00                | 0,00          | 6                                                        | 0,20          | 377.208,28            | 0,27          | 22,548                                           | 22,548        |
| Galicia / Galicia                           | 9                                                        | 0,30          | 287.913,62            | 0,20          | 0                                               | 0,00          | 0,00                | 0,00          | 9                                                        | 0,30          | 287.913,62            | 0,21          | 26,365                                           | 26,365        |
| Islas Baleares / Balearic Islands           | 65                                                       | 2,15          | 5.299.890,03          | 3,73          | 3                                               | 1,49          | 17.143,18           | 0,70          | 65                                                       | 2,17          | 5.282.746,85          | 3,78          | 37,791                                           | 37,598        |
| La Rioja / La Rioja                         | 4                                                        | 0,13          | 153.747,40            | 0,11          | 0                                               | 0,00          | 0,00                | 0,00          | 4                                                        | 0,13          | 153.747,40            | 0,11          | 44,408                                           | 44,408        |
| Madrid / Madrid                             | 230                                                      | 7,60          | 16.218.012,68         | 11,41         | 17                                              | 8,46          | 178.804,31          | 7,35          | 230                                                      | 7,66          | 16.039.208,37         | 11,49         | 37,565                                           | 36,874        |
| Murcia / Murcia                             | 23                                                       | 0,76          | 1.006.259,39          | 0,71          | 4                                               | 1,99          | 91.959,33           | 3,78          | 22                                                       | 0,73          | 914.300,06            | 0,65          | 33,597                                           | 32,867        |
| Navarra / Navarra                           | 7                                                        | 0,23          | 246.025,01            | 0,17          | 1                                               | 0,50          | 25.966,90           | 1,07          | 6                                                        | 0,20          | 220.058,11            | 0,16          | 27,538                                           | 28,651        |
| País Vasco / Basque Country                 | 13                                                       | 0,43          | 785.956,82            | 0,55          | 2                                               | 1,00          | 12.041,98           | 0,49          | 13                                                       | 0,43          | 773.914,84            | 0,55          | 36,983                                           | 36,238        |
| <b>Total :</b>                              | <b>3.028</b>                                             | <b>100,00</b> | <b>142.077.595,84</b> | <b>100,00</b> | <b>201</b>                                      | <b>100,00</b> | <b>2.434.323,12</b> | <b>100,00</b> | <b>3.002</b>                                             | <b>100,00</b> | <b>139.643.272,72</b> | <b>100,00</b> |                                                  |               |
| <b>Media Ponderada / Weighted Average :</b> |                                                          |               |                       |               |                                                 |               |                     |               |                                                          |               |                       |               | <b>36,857</b>                                    | <b>36,484</b> |
| <b>Media Simple / Average :</b>             |                                                          |               | <b>46.921,27</b>      |               |                                                 |               | <b>12.111,06</b>    |               |                                                          |               | <b>46.516,75</b>      |               | <b>30,259</b>                                    | <b>29,810</b> |
| <b>Mínimo / Minimum :</b>                   |                                                          |               | <b>1,24</b>           |               |                                                 |               | <b>0,13</b>         |               |                                                          |               | <b>185,81</b>         |               | <b>0,000</b>                                     | <b>0,000</b>  |
| <b>Máximo / Maximum :</b>                   |                                                          |               | <b>623.833,26</b>     |               |                                                 |               | <b>145.109,57</b>   |               |                                                          |               | <b>623.833,26</b>     |               | <b>85,808</b>                                    | <b>69,099</b> |