

## MBS BANCAJA 2 Fondo de Titulización de Activos

Cartera de Activos Titulizados / *Portfolio of Securitised Assets*

Distribución por Intervalos de Tipos de Interés Nominal Anual / *Distribution by Nominal Annual Interest Rate Intervals*

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

Fecha / *Date*: 31/12/2005

Divisa / *Currency*: EUR

| Intervalos de Tipos de Interés<br><i>Interest Rate Intervals</i> | Saldo Vivo de Principal<br><i>Outstanding Principal Balance</i> |              |                         |                       | Principal Vencido Impagado<br><i>Overdue Principal</i> |            |                         |                   | Principal Pendiente Vencimiento<br><i>Outstanding Principal</i> |              |                         |                       | % Tipo de Interés<br><i>% Interest Rate</i> |              |       |       |
|--|---|--------------|-------------------------|-----------------------|--|------------|-------------------------|-------------------|---|--------------|-------------------------|-----------------------|---|--------------|-------|-------|
|  | Num.  | %            | Importe / <i>Amount</i> | %                     | Num.   | %          | Importe / <i>Amount</i> | %                 | Num.  | %            | Importe / <i>Amount</i> | %                     | Med.Pond.<br><i>W. Avg.</i>                 | Min.         | Max.  |       |
| 2,000  | 2,499   | 2            | 0,03                    | 123.091,50            | 0,02   | 0          | 0,00                    | 0,00              | 0,00  | 2            | 0,03                    | 123.091,50            | 0,02  | 2,433        | 2,353 | 2,473 |
| 2,500  | 2,999   | 960          | 12,76                   | 123.425.724,12        | 17,36  | 20         | 4,44                    | 9.859,42          | 7,57  | 960          | 12,76                   | 123.415.864,70        | 17,37                                       | 2,897        | 2,560 | 2,993 |
| 3,000  | 3,499   | 5.459        | 72,58                   | 507.726.358,44        | 71,43  | 284        | 63,11                   | 74.791,38         | 57,44   | 5.459        | 72,58                   | 507.651.567,06        | 71,43                                       | 3,231        | 3,000 | 3,495 |
| 3,500  | 3,999   | 1.016        | 13,51                   | 76.093.976,58         | 10,71  | 124        | 27,56                   | 40.355,15         | 30,99   | 1.016        | 13,51                   | 76.053.621,43         | 10,70                                       | 3,647        | 3,500 | 3,985 |
| 4,000  | 4,499   | 79           | 1,05                    | 3.322.077,22          | 0,47   | 22         | 4,89                    | 5.195,30          | 3,99  | 79           | 1,05                    | 3.316.881,92          | 0,47  | 4,182        | 4,000 | 4,443 |
| 4,500  | 4,999   | 4            | 0,05                    | 104.720,20            | 0,01   | 0          | 0,00                    | 0,00              | 0,00  | 4            | 0,05                    | 104.720,20            | 0,01  | 4,673        | 4,500 | 4,765 |
| 5,000  | 5,499   | 1            | 0,01                    | 30.022,08             | 0,00   | 0          | 0,00                    | 0,00              | 0,00  | 1            | 0,01                    | 30.022,08             | 0,00  | 5,000        | 5,000 | 5,000 |
| <b>Total :</b>   |   | <b>7.521</b> | <b>100,00</b>           | <b>710.825.970,14</b> | <b>100,00</b>  | <b>450</b> | <b>100,00</b>           | <b>130.201,25</b> | <b>100,00</b>   | <b>7.521</b> | <b>100,00</b>           | <b>710.695.768,89</b> | <b>100,00</b>                               |              |       |       |
| <b>Media Ponderada / <i>Weighted Average</i> :</b>               |   |              |                         |                       |  |            |                         |                   |   |              |                         |                       |   |              |       |       |
| <b>Media Simple / <i>Average</i> :</b>                           |   |              |                         | <b>94.512,16</b>      |  |            |                         | <b>289,34</b>     |   |              |                         | <b>94.494,85</b>      |   | <b>3,222</b> |       |       |
| <b>Mínimo / <i>Minimum</i> :</b>                                 |   |              |                         | <b>29,74</b>          |  |            |                         | <b>0,05</b>       |   |              |                         | <b>29,74</b>          |   | <b>2,353</b> |       |       |
| <b>Máximo / <i>Maximum</i> :</b>                                 |   |              |                         | <b>1.554.487,15</b>   |  |            |                         | <b>2.343,97</b>   |   |              |                         | <b>1.554.487,15</b>   |   | <b>5,000</b> |       |       |

Medias ponderadas por el principal pendiente de vencimiento / *Averages weighted by the outstanding principal.*