

## 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*: 30/09/2012

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.  |       |
| 1,000  | 1,499   | 1            | 0,03                    | 27.939,26             | 0,01   | 0          | 0,00                    | 0,00                | 0,00  | 1            | 0,03                    | 27.939,26             | 0,01  | 1,469        | 1,469 | 1,469 |
| 1,500  | 1,999   | 259          | 6,56                    | 22.332.398,98         | 8,72   | 33         | 6,63                    | 95.804,55           | 7,57  | 257          | 6,52                    | 22.236.594,43         | 8,72  | 1,870        | 1,527 | 1,999 |
| 2,000  | 2,499   | 1.586        | 40,17                   | 109.665.355,65        | 42,81  | 156        | 31,33                   | 397.276,22          | 31,37   | 1.583        | 40,19                   | 109.268.079,43        | 42,87                                       | 2,255        | 2,011 | 2,499 |
| 2,500  | 2,999   | 1.194        | 30,24                   | 77.246.924,55         | 30,16  | 154        | 30,92                   | 372.450,80          | 29,41   | 1.191        | 30,24                   | 76.874.473,75         | 30,16                                       | 2,746        | 2,500 | 2,999 |
| 3,000  | 3,499   | 835          | 21,15                   | 43.500.819,83         | 16,98  | 132        | 26,51                   | 361.088,13          | 28,51   | 834          | 21,17                   | 43.139.731,70         | 16,92                                       | 3,135        | 3,004 | 3,497 |
| 3,500  | 3,999   | 71           | 1,80                    | 3.229.838,14          | 1,26   | 21         | 4,22                    | 14.744,83           | 1,16  | 71           | 1,80                    | 3.215.093,31          | 1,26  | 3,619        | 3,504 | 3,860 |
| 4,000  | 4,499   | 2            | 0,05                    | 157.327,45            | 0,06   | 2          | 0,40                    | 25.041,88           | 1,98  | 2            | 0,05                    | 132.285,57            | 0,05  | 4,067        | 4,067 | 4,067 |
| <b>Total :</b>   |   | <b>3.948</b> | <b>100,00</b>           | <b>256.160.603,86</b> | <b>100,00</b>  | <b>498</b> | <b>100,00</b>           | <b>1.266.406,41</b> | <b>100,00</b>   | <b>3.939</b> | <b>100,00</b>           | <b>254.894.197,45</b> | <b>100,00</b>                               |              |       |       |
| Media Ponderada / <i>Weighted Average</i> :                      |   |              |                         |                       |  |            |                         |                     |   |              |                         |                       |   |              |       |       |
| Media Simple / <i>Average</i> :                                  |   |              |                         | <b>64.883,64</b>      |  |            |                         | <b>2.542,98</b>     |   |              |                         | <b>64.710,38</b>      |   | <b>2,537</b> |       |       |
| Mínimo / <i>Minimum</i> :  |   |              |                         | <b>1,24</b>           |  |            |                         | <b>0,46</b>         |   |              |                         | <b>77,59</b>          |   | <b>1,469</b> |       |       |
| Máximo / <i>Maximum</i> :  |   |              |                         | <b>949.982,42</b>     |  |            |                         | <b>62.416,26</b>    |   |              |                         | <b>949.982,42</b>     |   | <b>4,067</b> |       |       |