

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*: 31/12/2016

Divisa / *Currency*: EUR

| Intervalos de Tipos de Interés <i>Interest Rate Intervals</i> | Saldo Vivo de Principal <i>Outstanding Principal Balance</i> | | | | Principal Vencido Impagado <i>Overdue Principal</i> | | | | Principal Pendiente Vencimiento <i>Outstanding Principal</i> | | | | % Tipo de Interés <i>% Interest Rate</i> | | | | |
|--|---|--------------|-------------------------|-----------------------|--|------------|-------------------------|---------------------|---|--------------|-------------------------|-----------------------|---|-------|-------|-------|--------------|
| | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Med.Pond. <i>W. Avg.</i> | Min. | Max. | | |
| 0,000 | 0,499 | 44 | 1,45 | 3.530.214,04 | 2,48 | 3 | 1,49 | 2.791,94 | 0,11 | 44 | 1,47 | 3.527.422,10 | 2,53 | 0,433 | 0,222 | 0,493 | |
| 0,500 | 0,999 | 1.876 | 61,96 | 96.958.441,99 | 68,24 | 99 | 49,25 | 1.090.358,35 | 44,79 | 1.870 | 62,29 | 95.868.083,64 | 68,65 | 0,827 | 0,531 | 0,994 | |
| 1,000 | 1,499 | 1.057 | 34,91 | 39.822.709,89 | 28,03 | 91 | 45,27 | 1.193.692,07 | 49,04 | 1.043 | 34,74 | 38.629.017,82 | 27,66 | 1,162 | 1,000 | 1,492 | |
| 1,500 | 1,999 | 42 | 1,39 | 1.136.585,65 | 0,80 | 4 | 1,99 | 105.530,70 | 4,34 | 39 | 1,30 | 1.031.054,95 | 0,74 | 1,713 | 1,541 | 1,990 | |
| 2,000 | 2,499 | 7 | 0,23 | 557.590,08 | 0,39 | 3 | 1,49 | 39.463,69 | 1,62 | 5 | 0,17 | 518.126,39 | 0,37 | 2,194 | 2,176 | 2,465 | |
| 2,500 | 2,999 | 1 | 0,03 | 2.486,37 | 0,00 | 1 | 0,50 | 2.486,37 | 0,10 | 0 | 0,00 | 0,00 | 0,00 | 0,000 | 2,621 | 2,621 | |
| 3,500 | 3,999 | 1 | 0,03 | 69.567,82 | 0,05 | 0 | 0,00 | 0,00 | 0,00 | 1 | 0,03 | 69.567,82 | 0,05 | 3,552 | 3,552 | 3,552 | |
| Total : | | 3.028 | 100,00 | 142.077.595,84 | 100,00 | 201 | 100,00 | 2.434.323,12 | 100,00 | 3.002 | 100,00 | 139.643.272,72 | 100,00 | | | | |
| Media Ponderada / <i>Weighted Average</i> : | | | | | | | | | | | | | | | | | 0,923 |
| Media Simple / <i>Average</i> : | | | | 46.921,27 | | | | 12.111,06 | | | | 46.516,75 | | | | | 0,965 |
| Mínimo / <i>Minimum</i> : | | | | 1,24 | | | | 0,13 | | | | 185,81 | | | | | 0,222 |
| Máximo / <i>Maximum</i> : | | | | 623.833,26 | | | | 145.109,57 | | | | 623.833,26 | | | | | 3,552 |