

## Bancaja 2 Fondo de Titulización Hipotecaria

### 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 vivienda (PHs) / Residential mortgage loans

Fecha / Date: 31/12/2003

Divisa / Currency: EUR

| Intervalos de Tipos de Interés<br>Interest Rate Intervals |       | Saldo Vivo de Principal<br>Outstanding Principal Balance |        |                  |        | Principal Vencido Impagado<br>Overdue Principal |        |                  |        | Principal Pendiente Vencimiento<br>Outstanding Principal |        |                  |        | % Tipo de Interés<br>% Interest Rate |       |       |
|-----------------------------------------------------------|-------|----------------------------------------------------------|--------|------------------|--------|-------------------------------------------------|--------|------------------|--------|----------------------------------------------------------|--------|------------------|--------|--------------------------------------|-------|-------|
|                                                           |       | Num.                                                     | %      | Importe / Amount | %      | Num.                                            | %      | Importe / Amount | %      | Num.                                                     | %      | Importe / Amount | %      | Med.Pond.<br>W. Avg.                 | Min.  | Max.  |
| 2,500                                                     | 2,999 | 22                                                       | 0,56   | 728.096,18       | 0,80   | 0                                               | 0,00   | 0,00             | 0,00   | 22                                                       | 0,57   | 728.096,18       | 0,80   | 2,757                                | 2,750 | 2,875 |
| 3,000                                                     | 3,499 | 589                                                      | 15,12  | 17.756.488,08    | 19,41  | 11                                              | 8,09   | 2.745,62         | 5,94   | 589                                                      | 15,13  | 17.753.742,46    | 19,42  | 3,182                                | 3,000 | 3,375 |
| 3,500                                                     | 3,999 | 1.644                                                    | 42,21  | 39.131.258,24    | 42,78  | 40                                              | 29,41  | 13.428,55        | 29,07  | 1.644                                                    | 42,23  | 39.117.829,69    | 42,78  | 3,599                                | 3,500 | 3,875 |
| 4,000                                                     | 4,499 | 1.081                                                    | 27,75  | 23.912.018,99    | 26,14  | 37                                              | 27,21  | 12.047,03        | 26,08  | 1.081                                                    | 27,77  | 23.899.971,96    | 26,14  | 4,134                                | 4,000 | 4,375 |
| 4,500                                                     | 4,999 | 404                                                      | 10,37  | 7.570.066,76     | 8,28   | 28                                              | 20,59  | 13.962,19        | 30,23  | 403                                                      | 10,35  | 7.556.104,57     | 8,26   | 4,605                                | 4,500 | 4,875 |
| 5,000                                                     | 5,499 | 124                                                      | 3,18   | 1.893.435,55     | 2,07   | 15                                              | 11,03  | 3.042,44         | 6,59   | 124                                                      | 3,19   | 1.890.393,11     | 2,07   | 5,112                                | 5,000 | 5,375 |
| 5,500                                                     | 5,999 | 26                                                       | 0,67   | 409.552,58       | 0,45   | 4                                               | 2,94   | 961,71           | 2,08   | 26                                                       | 0,67   | 408.590,87       | 0,45   | 5,637                                | 5,500 | 5,875 |
| 6,000                                                     | 6,499 | 3                                                        | 0,08   | 53.204,87        | 0,06   | 0                                               | 0,00   | 0,00             | 0,00   | 3                                                        | 0,08   | 53.204,87        | 0,06   | 6,187                                | 6,000 | 6,250 |
| 6,500                                                     | 6,999 | 1                                                        | 0,03   | 0,01             | 0,00   | 1                                               | 0,74   | 0,01             | 0,00   | 0                                                        | 0,00   | 0,00             | 0,00   | 0,000                                | 6,500 | 6,500 |
| 7,000                                                     | 7,499 | 1                                                        | 0,03   | 23.945,51        | 0,03   | 0                                               | 0,00   | 0,00             | 0,00   | 1                                                        | 0,03   | 23.945,51        | 0,03   | 7,125                                | 7,125 | 7,125 |
| Total :                                                   |       | 3.895                                                    | 100,00 | 91.478.066,77    | 100,00 | 136                                             | 100,00 | 46.187,55        | 100,00 | 3.893                                                    | 100,00 | 91.431.879,22    | 100,00 |                                      |       |       |
| Media Ponderada / Weighted Average :                      |       |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 3,777                                |       |       |
| Media Simple / Average :                                  |       |                                                          |        | 23.486,02        |        | 339,61                                          |        |                  |        | 23.486,23                                                |        |                  |        | 3,854                                |       |       |
| Mínimo / Minimum :                                        |       |                                                          |        | 0,01             |        | 0,01                                            |        |                  |        | 29,98                                                    |        |                  |        | 2,750                                |       |       |
| Máximo / Maximum :                                        |       |                                                          |        | 166.508,36       |        | 7.899,30                                        |        |                  |        | 166.508,36                                               |        |                  |        | 7,125                                |       |       |

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