

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: 30/06/2012

Divisa / Currency: EUR

| Intervalos de Tipos de Interés Interest Rate Intervals | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | % Tipo de Interés % Interest Rate | | | |
|---|--|--------------|------------------|-----------------------|---|------------|------------------|---------------------|--|--------------|------------------|-----------------------|--------------------------------------|-------|-------|--------------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Med.Pond. W. Avg. | Min. | Max. | |
| 1,500 | 1,999 | 27 | 0,68 | 3.064.408,90 | 1,17 | 1 | 0,21 | 278,09 | 0,03 | 27 | 0,68 | 3.064.130,81 | 1,17 | 1,924 | 1,749 | 1,999 |
| 2,000 | 2,499 | 831 | 20,87 | 62.179.353,57 | 23,70 | 64 | 13,73 | 109.813,20 | 9,98 | 830 | 20,89 | 62.069.540,37 | 23,76 | 2,308 | 2,016 | 2,499 |
| 2,500 | 2,999 | 1.500 | 37,67 | 106.075.449,36 | 40,43 | 164 | 35,19 | 391.148,86 | 35,54 | 1.496 | 37,65 | 105.684.300,50 | 40,45 | 2,784 | 2,504 | 2,999 |
| 3,000 | 3,499 | 1.512 | 37,97 | 85.888.662,60 | 32,73 | 204 | 43,78 | 548.383,32 | 49,83 | 1.509 | 37,98 | 85.340.279,28 | 32,66 | 3,149 | 3,004 | 3,497 |
| 3,500 | 3,999 | 106 | 2,66 | 4.885.880,57 | 1,86 | 30 | 6,44 | 27.457,13 | 2,49 | 105 | 2,64 | 4.858.423,44 | 1,86 | 3,620 | 3,504 | 3,933 |
| 4,000 | 4,499 | 6 | 0,15 | 296.950,34 | 0,11 | 3 | 0,64 | 23.532,17 | 2,14 | 6 | 0,15 | 273.418,17 | 0,10 | 4,168 | 4,067 | 4,397 |
| Total : | | 3.982 | 100,00 | 262.390.705,34 | 100,00 | 466 | 100,00 | 1.100.612,77 | 100,00 | 3.973 | 100,00 | 261.290.092,57 | 100,00 | | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | | | | 2,797 |
| Media Simple / Average : | | | | 65.894,20 | | | | 2.361,83 | | | | 65.766,45 | | | | 2,849 |
| Mínimo / Minimum : | | | | 1,24 | | | | 0,07 | | | | 79,03 | | | | 1,749 |
| Máximo / Maximum : | | | | 980.211,78 | | | | 58.204,33 | | | | 980.211,78 | | | | 4,397 |