

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*: 31/10/2016

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 | 37 | 1,21 | 3.304.133,74 | 2,26 | 3 | 1,16 | 2.313,93 | 0,09 | 37 | 1,22 | 3.301.819,81 | 2,30 | 0,439 | 0,222 | 0,492 |
| 0,500 0,999 | 1.656 | 54,03 | 90.191.346,15 | 61,67 | 104 | 40,15 | 1.010.624,08 | 40,97 | 1.651 | 54,34 | 89.180.722,07 | 62,03 | 0,837 | 0,537 | 0,994 |
| 1,000 1,499 | 1.294 | 42,22 | 49.705.985,43 | 33,99 | 136 | 52,51 | 1.297.525,07 | 52,60 | 1.279 | 42,10 | 48.408.460,36 | 33,67 | 1,166 | 1,000 | 1,492 |
| 1,500 1,999 | 66 | 2,15 | 2.221.344,05 | 1,52 | 9 | 3,47 | 62.712,71 | 2,54 | 62 | 2,04 | 2.158.631,34 | 1,50 | 1,675 | 1,500 | 1,990 |
| 2,000 2,499 | 10 | 0,33 | 746.163,04 | 0,51 | 6 | 2,32 | 91.206,19 | 3,70 | 8 | 0,26 | 654.956,85 | 0,46 | 2,280 | 2,128 | 2,465 |
| 2,500 2,999 | 1 | 0,03 | 2.486,37 | 0,00 | 1 | 0,39 | 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 | 71.244,96 | 0,05 | 0 | 0,00 | 0,00 | 0,00 | 1 | 0,03 | 71.244,96 | 0,05 | 3,552 | 3,552 | 3,552 |
| Total : | 3.065 | 100,00 | 146.242.703,74 | 100,00 | 259 | 100,00 | 2.466.868,35 | 100,00 | 3.038 | 100,00 | 143.775.835,39 | 100,00 | | | |
| Media Ponderada / <i>Weighted Average</i> : | | | | | | | | | | | | | 0,959 | | |
| Media Simple / <i>Average</i> : | | | 47.713,77 | | | | 9.524,59 | | | | 47.325,82 | | 1,002 | | |
| Mínimo / <i>Minimum</i> : | | | 1,24 | | | | 0,65 | | | | 21,86 | | 0,222 | | |
| Máximo / <i>Maximum</i> : | | | 636.447,47 | | | | 140.322,46 | | | | 636.447,47 | | 3,552 | | |