

## 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: 31/10/2017

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.  |
| 0,000                                                     | 0,499 | 92                                                       | 3,20   | 6.034.696,12     | 4,83   | 3                                               | 1,40   | 3.977,77         | 0,16   | 92                                                       | 3,23   | 6.030.718,35     | 4,93   | 0,402                                | 0,101 | 0,496 |
| 0,500                                                     | 0,999 | 2.177                                                    | 75,67  | 96.847.771,81    | 77,53  | 128                                             | 59,53  | 1.494.080,77     | 58,35  | 2.165                                                    | 75,96  | 95.353.691,04    | 77,93  | 0,779                                | 0,501 | 0,996 |
| 1,000                                                     | 1,499 | 575                                                      | 19,99  | 20.745.813,87    | 16,61  | 74                                              | 34,42  | 905.866,20       | 35,38  | 566                                                      | 19,86  | 19.839.947,67    | 16,22  | 1,161                                | 1,000 | 1,494 |
| 1,500                                                     | 1,999 | 24                                                       | 0,83   | 688.763,78       | 0,55   | 6                                               | 2,79   | 112.143,85       | 4,38   | 21                                                       | 0,74   | 576.619,93       | 0,47   | 1,737                                | 1,541 | 1,943 |
| 2,000                                                     | 2,499 | 7                                                        | 0,24   | 535.579,89       | 0,43   | 3                                               | 1,40   | 42.110,33        | 1,64   | 5                                                        | 0,18   | 493.469,56       | 0,40   | 2,163                                | 2,123 | 2,465 |
| 2,500                                                     | 2,999 | 1                                                        | 0,03   | 2.486,37         | 0,00   | 1                                               | 0,47   | 2.486,37         | 0,10   | 0                                                        | 0,00   | 0,00             | 0,00   | 0,000                                | 2,621 | 2,621 |
| 3,000                                                     | 3,499 | 1                                                        | 0,03   | 61.029,26        | 0,05   | 0                                               | 0,00   | 0,00             | 0,00   | 1                                                        | 0,04   | 61.029,26        | 0,05   | 3,444                                | 3,444 | 3,444 |
| Total :                                                   |       | 2.877                                                    | 100,00 | 124.916.141,10   | 100,00 | 215                                             | 100,00 | 2.560.665,29     | 100,00 | 2.850                                                    | 100,00 | 122.355.475,81   | 100,00 |                                      |       |       |
| Media Ponderada / Weighted Average :                      |       |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 0,834                                |       |       |
| Media Simple / Average :                                  |       |                                                          |        | 43.418,89        |        | 11.910,07                                       |        |                  |        | 42.931,75                                                |        |                  |        | 0,876                                |       |       |
| Mínimo / Minimum :                                        |       |                                                          |        | 74,81            |        | 5,83                                            |        |                  |        | 74,81                                                    |        |                  |        | 0,101                                |       |       |
| Máximo / Maximum :                                        |       |                                                          |        | 560.079,77       |        | 169.190,12                                      |        |                  |        | 560.079,77                                               |        |                  |        | 3,444                                |       |       |