

MBS BANCAJA 2 Fondo de Titulización de Activos

Cartera de Activos Titulizados / *Portfolio of Securitised Assets*

Distribución por Intervalos de Relación Principal actual / Valor de Tasación (%CLTV) / *Distribution by current Loan-to-Value Ratio (% CLTV) Intervals*

Activos / *Assets*: Préstamos hipotecarios (CTHs) / *Mortgage loans*

Fecha / *Date*: 31/12/2012

Divisa / *Currency*: EUR

| Intervalos de %CLTV %CLTV Intervals | Saldo Vivo de Principal <i>Outstanding Principal Balance</i> | | | | Principal Vencido Impagado <i>Overdue Principal</i> | | | | Principal Pendiente Vencimiento <i>Outstanding Principal</i> | | | | %CLTV Media Ponderada <i>Weighted Average % CLTV</i> | |
|---|---|---------------|-----------------------|---------------|--|---------------|---------------------|---------------|---|---------------|-----------------------|---------------|---|---------------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | SVP / OPB | PPV / OP |
| 0,01 5,00 | 96 | 2,47 | 724.984,56 | 0,29 | 23 | 5,08 | 121.796,26 | 9,40 | 86 | 2,21 | 603.188,30 | 0,24 | 5,945 | 3,823 |
| 5,01 10,00 | 139 | 3,57 | 2.009.134,79 | 0,81 | 16 | 3,53 | 28.287,49 | 2,18 | 139 | 3,58 | 1.980.847,30 | 0,80 | 8,024 | 7,848 |
| 10,01 15,00 | 163 | 4,19 | 3.597.105,48 | 1,45 | 14 | 3,09 | 57.065,12 | 4,40 | 163 | 4,20 | 3.540.040,36 | 1,44 | 13,324 | 13,079 |
| 15,01 20,00 | 183 | 4,70 | 6.960.108,78 | 2,81 | 13 | 2,87 | 19.167,56 | 1,48 | 183 | 4,71 | 6.940.941,22 | 2,81 | 17,774 | 17,715 |
| 20,01 25,00 | 228 | 5,86 | 9.902.770,00 | 3,99 | 17 | 3,75 | 20.832,24 | 1,61 | 228 | 5,87 | 9.881.937,76 | 4,01 | 22,638 | 22,588 |
| 25,01 30,00 | 238 | 6,11 | 13.073.437,90 | 5,27 | 25 | 5,52 | 60.435,70 | 4,66 | 238 | 6,13 | 13.013.002,20 | 5,28 | 27,686 | 27,543 |
| 30,01 35,00 | 322 | 8,27 | 17.464.234,19 | 7,04 | 31 | 6,84 | 60.196,45 | 4,65 | 322 | 8,29 | 17.404.037,74 | 7,06 | 32,799 | 32,655 |
| 35,01 40,00 | 443 | 11,38 | 28.149.920,19 | 11,35 | 49 | 10,82 | 260.562,74 | 20,11 | 443 | 11,41 | 27.889.357,45 | 11,31 | 37,978 | 37,548 |
| 40,01 45,00 | 387 | 9,94 | 25.652.310,07 | 10,35 | 43 | 9,49 | 68.877,57 | 5,32 | 387 | 9,97 | 25.583.432,50 | 10,37 | 42,575 | 42,452 |
| 45,01 50,00 | 399 | 10,25 | 30.465.561,34 | 12,29 | 53 | 11,70 | 204.039,07 | 15,75 | 399 | 10,28 | 30.261.522,27 | 12,27 | 47,788 | 47,420 |
| 50,01 55,00 | 503 | 12,92 | 37.440.520,22 | 15,10 | 67 | 14,79 | 138.610,61 | 10,70 | 503 | 12,95 | 37.301.909,61 | 15,12 | 52,715 | 52,500 |
| 55,01 60,00 | 308 | 7,91 | 28.108.309,69 | 11,34 | 40 | 8,83 | 73.160,38 | 5,65 | 308 | 7,93 | 28.035.149,31 | 11,37 | 57,586 | 57,430 |
| 60,01 65,00 | 224 | 5,75 | 21.133.653,55 | 8,52 | 33 | 7,28 | 145.566,25 | 11,23 | 224 | 5,77 | 20.988.087,30 | 8,51 | 62,751 | 62,269 |
| 65,01 70,00 | 126 | 3,24 | 11.464.225,25 | 4,62 | 13 | 2,87 | 21.215,53 | 1,64 | 126 | 3,24 | 11.443.009,72 | 4,64 | 66,805 | 66,672 |
| 70,01 75,00 | 66 | 1,70 | 5.905.277,27 | 2,38 | 7 | 1,55 | 7.718,15 | 0,60 | 66 | 1,70 | 5.897.559,12 | 2,39 | 72,582 | 72,483 |
| 75,01 80,00 | 44 | 1,13 | 3.847.740,97 | 1,55 | 5 | 1,10 | 5.315,18 | 0,41 | 44 | 1,13 | 3.842.425,79 | 1,56 | 77,472 | 77,366 |
| 80,01 85,00 | 24 | 0,62 | 2.054.823,43 | 0,83 | 4 | 0,88 | 2.983,07 | 0,23 | 24 | 0,62 | 2.051.840,36 | 0,83 | 81,342 | 81,215 |
| Total : | 3.893 | 100,00 | 247.954.117,68 | 100,00 | 453 | 100,00 | 1.295.829,37 | 100,00 | 3.883 | 100,00 | 246.658.288,31 | 100,00 | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 46,566 | 46,359 |
| Media Simple / Average : | | | 63.692,30 | | | | 2.860,55 | | | | 63.522,61 | | 40,616 | 40,433 |
| Mínimo / Minimum : | | | 1,24 | | | | 0,08 | | | | 76,15 | | 0,000 | 0,000 |
| Máximo / Maximum : | | | 919.592,73 | | | | 66.659,71 | | | | 919.592,73 | | 87,118 | 83,327 |