

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*: 31/05/2013

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 | 107 | 2,82 | 673.841,62 | 0,29 | 24 | 5,74 | 123.414,02 | 9,93 | 98 | 2,59 | 550.427,60 | 0,24 | 5,944 | 3,562 |
| 5,01 10,00 | 141 | 3,72 | 1.831.468,01 | 0,78 | 13 | 3,11 | 44.794,61 | 3,60 | 141 | 3,73 | 1.786.673,40 | 0,77 | 8,061 | 7,761 |
| 10,01 15,00 | 159 | 4,19 | 3.857.770,30 | 1,65 | 12 | 2,87 | 59.029,76 | 4,75 | 159 | 4,20 | 3.798.740,54 | 1,63 | 13,117 | 12,891 |
| 15,01 20,00 | 187 | 4,93 | 6.875.877,84 | 2,94 | 11 | 2,63 | 19.969,69 | 1,61 | 187 | 4,94 | 6.855.908,15 | 2,95 | 17,669 | 17,609 |
| 20,01 25,00 | 229 | 6,04 | 10.205.229,23 | 4,37 | 23 | 5,50 | 58.222,94 | 4,68 | 229 | 6,05 | 10.147.006,29 | 4,36 | 22,641 | 22,472 |
| 25,01 30,00 | 254 | 6,70 | 13.657.574,02 | 5,84 | 25 | 5,98 | 34.541,13 | 2,78 | 254 | 6,72 | 13.623.032,89 | 5,86 | 27,493 | 27,424 |
| 30,01 35,00 | 369 | 9,73 | 19.750.798,12 | 8,45 | 39 | 9,33 | 166.103,01 | 13,36 | 369 | 9,76 | 19.584.695,11 | 8,42 | 33,079 | 32,706 |
| 35,01 40,00 | 430 | 11,34 | 25.853.376,03 | 11,06 | 47 | 11,24 | 179.269,81 | 14,42 | 430 | 11,37 | 25.674.106,22 | 11,04 | 37,720 | 37,410 |
| 40,01 45,00 | 381 | 10,05 | 25.172.736,01 | 10,77 | 31 | 7,42 | 68.996,98 | 5,55 | 381 | 10,07 | 25.103.739,03 | 10,80 | 42,644 | 42,513 |
| 45,01 50,00 | 406 | 10,71 | 29.835.554,54 | 12,76 | 52 | 12,44 | 115.896,13 | 9,32 | 406 | 10,74 | 29.719.658,41 | 12,78 | 47,695 | 47,490 |
| 50,01 55,00 | 436 | 11,50 | 33.491.685,03 | 14,33 | 48 | 11,48 | 109.447,59 | 8,80 | 436 | 11,53 | 33.382.237,44 | 14,36 | 52,431 | 52,241 |
| 55,01 60,00 | 289 | 7,62 | 26.636.515,61 | 11,39 | 36 | 8,61 | 147.305,90 | 11,85 | 289 | 7,64 | 26.489.209,71 | 11,39 | 57,777 | 57,414 |
| 60,01 65,00 | 206 | 5,43 | 19.236.770,38 | 8,23 | 34 | 8,13 | 97.782,12 | 7,87 | 206 | 5,45 | 19.138.988,26 | 8,23 | 62,949 | 62,594 |
| 65,01 70,00 | 86 | 2,27 | 7.153.181,19 | 3,06 | 6 | 1,44 | 5.376,35 | 0,43 | 86 | 2,27 | 7.147.804,84 | 3,07 | 67,197 | 67,145 |
| 70,01 75,00 | 58 | 1,53 | 4.938.500,77 | 2,11 | 7 | 1,67 | 4.754,28 | 0,38 | 58 | 1,53 | 4.933.746,49 | 2,12 | 72,506 | 72,433 |
| 75,01 80,00 | 43 | 1,13 | 3.873.114,03 | 1,66 | 7 | 1,67 | 7.533,49 | 0,61 | 43 | 1,14 | 3.865.580,54 | 1,66 | 77,796 | 77,646 |
| 80,01 85,00 | 10 | 0,26 | 745.047,86 | 0,32 | 3 | 0,72 | 721,61 | 0,06 | 10 | 0,26 | 744.326,25 | 0,32 | 80,724 | 80,645 |
| Total : | 3.791 | 100,00 | 233.789.040,59 | 100,00 | 418 | 100,00 | 1.243.159,42 | 100,00 | 3.782 | 100,00 | 232.545.881,17 | 100,00 | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 45,462 | 45,269 |
| Media Simple / Average : | | | 61.669,49 | | | | 2.974,07 | | | | 61.487,54 | | 39,419 | 39,231 |
| Mínimo / Minimum : | | | 1,24 | | | | 0,18 | | | | 73,57 | | 0,000 | 0,000 |
| Máximo / Maximum : | | | 887.707,49 | | | | 57.663,82 | | | | 887.707,49 | | 85,808 | 82,043 |