

## 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 (PTCs)

Fecha / Date: 31/10/2019

Divisa / Currency : EUR

| Intervalos de %CLTV<br>%CLTV Intervals |       | Saldo Vivo de Principal<br>Outstanding Principal Balance |        |                  |        | Principal Vencido Impagado<br>Overdue Principal |        |                  |        | Principal Pendiente Vencimiento<br>Outstanding Principal |        |                  |        | %CLTV Media Ponderada<br>Weighted Average % CLTV |          |
|----------------------------------------|-------|----------------------------------------------------------|--------|------------------|--------|-------------------------------------------------|--------|------------------|--------|----------------------------------------------------------|--------|------------------|--------|--------------------------------------------------|----------|
|                                        |       | Num.                                                     | %      | Importe / Amount | %      | Num.                                            | %      | Importe / Amount | %      | Num.                                                     | %      | Importe / Amount | %      | SVP / OPB                                        | PPV / OP |
| 0,01                                   | 5,00  | 186                                                      | 7,82   | 1.805.103,71     | 2,00   | 43                                              | 24,29  | 1.165.208,45     | 45,03  | 151                                                      | 6,44   | 639.895,26       | 0,73   | 17,750                                           | 3,362    |
| 5,01                                   | 10,00 | 187                                                      | 7,86   | 2.806.870,54     | 3,12   | 6                                               | 3,39   | 64.319,00        | 2,49   | 187                                                      | 7,97   | 2.742.551,54     | 3,14   | 8,519                                            | 7,921    |
| 10,01                                  | 15,00 | 275                                                      | 11,55  | 5.981.567,71     | 6,64   | 21                                              | 11,86  | 226.613,80       | 8,76   | 275                                                      | 11,73  | 5.754.953,91     | 6,58   | 14,214                                           | 12,827   |
| 15,01                                  | 20,00 | 359                                                      | 15,08  | 9.700.835,26     | 10,77  | 27                                              | 15,25  | 205.338,76       | 7,94   | 359                                                      | 15,31  | 9.495.496,50     | 10,86  | 18,601                                           | 17,853   |
| 20,01                                  | 25,00 | 398                                                      | 16,72  | 13.582.264,39    | 15,08  | 26                                              | 14,69  | 430.909,59       | 16,65  | 398                                                      | 16,97  | 13.151.354,80    | 15,04  | 23,858                                           | 22,365   |
| 25,01                                  | 30,00 | 213                                                      | 8,95   | 9.780.873,77     | 10,86  | 11                                              | 6,21   | 46.400,42        | 1,79   | 213                                                      | 9,08   | 9.734.473,35     | 11,13  | 27,745                                           | 27,367   |
| 30,01                                  | 35,00 | 236                                                      | 9,92   | 13.183.527,52    | 14,64  | 11                                              | 6,21   | 125.914,23       | 4,87   | 236                                                      | 10,06  | 13.057.613,29    | 14,93  | 33,079                                           | 32,603   |
| 35,01                                  | 40,00 | 216                                                      | 9,08   | 12.984.854,29    | 14,42  | 12                                              | 6,78   | 267.597,58       | 10,34  | 216                                                      | 9,21   | 12.717.256,71    | 14,54  | 38,637                                           | 37,395   |
| 40,01                                  | 45,00 | 147                                                      | 6,18   | 9.685.557,08     | 10,76  | 8                                               | 4,52   | 16.156,38        | 0,62   | 147                                                      | 6,27   | 9.669.400,70     | 11,06  | 42,406                                           | 42,332   |
| 45,01                                  | 50,00 | 105                                                      | 4,41   | 6.707.564,06     | 7,45   | 8                                               | 4,52   | 29.029,61        | 1,12   | 105                                                      | 4,48   | 6.678.534,45     | 7,64   | 47,123                                           | 46,887   |
| 50,01                                  | 55,00 | 36                                                       | 1,51   | 2.471.482,12     | 2,74   | 1                                               | 0,56   | 485,87           | 0,02   | 36                                                       | 1,54   | 2.470.996,25     | 2,83   | 52,439                                           | 52,429   |
| 55,01                                  | 60,00 | 22                                                       | 0,92   | 1.350.420,96     | 1,50   | 3                                               | 1,69   | 9.492,02         | 0,37   | 22                                                       | 0,94   | 1.340.928,94     | 1,53   | 57,779                                           | 57,199   |
| Total :                                |       | 2.380                                                    | 100,00 | 90.040.921,41    | 100,00 | 177                                             | 100,00 | 2.587.465,71     | 100,00 | 2.345                                                    | 100,00 | 87.453.455,70    | 100,00 |                                                  |          |
| Media Ponderada / Weighted Average :   |       |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 30,976                                           | 30,390   |
| Media Simple / Average :               |       |                                                          |        | 37.832,32        |        |                                                 |        | 14.618,45        |        |                                                          |        | 37.293,58        |        | 24,355                                           | 23,699   |
| Mínimo / Minimum :                     |       |                                                          |        | 26,25            |        |                                                 |        | 9,07             |        |                                                          |        | 26,25            |        | 0,019                                            | 0,000    |
| Máximo / Maximum :                     |       |                                                          |        | 405.550,71       |        |                                                 |        | 158.623,84       |        |                                                          |        | 405.550,71       |        | 85,808                                           | 58,949   |