

## MBS BANCAJA 1 Fondo de Titulización de Activos

### Cartera de Activos Titulizados / Portfolio of Securitised Assets

### Distribución por Índices de Referencia / Distribution by Reference Indexes

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

Fecha / Date: 31/10/2012

Divisa / Currency: EUR

| Índices de Referencia<br>Reference Indexes                                                         | Saldo Vivo de Principal<br>Outstanding Principal Balance |               |                       |               | Principal Vencido Impagado<br>Overdue Principal |               |                   |               | Principal Pendiente Vencimiento<br>Outstanding Principal |               |                       |               | Tipo Int.<br>Int. Rate | Margen s/Índice<br>Margin o/Index |       |       |
|----------------------------------------------------------------------------------------------------|----------------------------------------------------------|---------------|-----------------------|---------------|-------------------------------------------------|---------------|-------------------|---------------|----------------------------------------------------------|---------------|-----------------------|---------------|------------------------|-----------------------------------|-------|-------|
|                                                                                                    | Num.                                                     | %             | Importe / Amount      | %             | Num.                                            | %             | Importe / Amount  | %             | Num.                                                     | %             | Importe / Amount      | %             | Med.Pond.<br>W. Avg.   | M.Pond.<br>W. Avg.                | Min.  | Max.  |
| Interés Variable<br>Floating Interest                                                              | 3.725                                                    | 100,00        | 114.386.525,07        | 100,00        | 436                                             | 100,00        | 849.638,56        | 100,00        | 3.714                                                    | 100,00        | 113.536.886,51        | 100,00        | 2,505%                 |                                   |       |       |
| EURIBOR/MIBOR a 3 meses<br>3-month EURIBOR/MIBOR                                                   | 66                                                       | 1,77          | 2.334.852,56          | 2,04          | 6                                               | 1,38          | 54.169,65         | 6,38          | 66                                                       | 1,78          | 2.280.682,91          | 2,01          | 1,624%                 | 0,995                             | 0,500 | 2,000 |
| EURIBOR/MIBOR a 1 año<br>1-year EURIBOR/MIBOR                                                      | 155                                                      | 4,16          | 2.787.542,54          | 2,44          | 11                                              | 2,52          | 15.876,45         | 1,87          | 155                                                      | 4,17          | 2.771.666,09          | 2,44          | 2,040%                 | 1,081                             | 0,500 | 3,000 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br>1-year EURIBOR/MIBOR (Mortgage Market)                   | 2.760                                                    | 74,09         | 99.506.296,04         | 86,99         | 309                                             | 70,87         | 691.389,61        | 81,37         | 2.750                                                    | 74,04         | 98.814.906,43         | 87,03         | 2,419%                 | 0,961                             | 0,500 | 3,000 |
| M. Hipotecario Cajas de Ahorro<br>Mortgage Market: Savings Banks                                   | 736                                                      | 19,76         | 9.676.425,79          | 8,46          | 108                                             | 24,77         | 87.272,50         | 10,27         | 735                                                      | 19,79         | 9.589.153,29          | 8,45          | 3,709%                 | 0,145                             | 0,000 | 1,000 |
| Tipo Activo Referencia Cajas Ahorro (Indicador CEI)<br>Savings Banks Lending Rate (CECA Indicator) | 8                                                        | 0,21          | 81.408,14             | 0,07          | 2                                               | 0,46          | 930,35            | 0,11          | 8                                                        | 0,22          | 80.477,79             | 0,07          | 5,643%                 | 0,244                             | 0,000 | 0,625 |
| <b>Total :</b>                                                                                     | <b>3.725</b>                                             | <b>100,00</b> | <b>114.386.525,07</b> | <b>100,00</b> | <b>436</b>                                      | <b>100,00</b> | <b>849.638,56</b> | <b>100,00</b> | <b>3.714</b>                                             | <b>100,00</b> | <b>113.536.886,51</b> | <b>100,00</b> |                        |                                   |       |       |
| <b>Media Ponderada / Weighted Average :</b>                                                        |                                                          |               |                       |               |                                                 |               |                   |               |                                                          |               |                       |               | <b>2,505%</b>          |                                   |       |       |
| <b>Media Simple / Average :</b>                                                                    |                                                          |               | <b>30.707,79</b>      |               |                                                 |               | <b>1.948,71</b>   |               |                                                          |               | <b>30.569,97</b>      |               | <b>2,729%</b>          |                                   |       |       |
| <b>Mínimo / Minimum :</b>                                                                          |                                                          |               | <b>0,02</b>           |               |                                                 |               | <b>0,01</b>       |               |                                                          |               | <b>34,28</b>          |               | <b>0,500%</b>          |                                   |       |       |
| <b>Máximo / Maximum :</b>                                                                          |                                                          |               | <b>306.660,45</b>     |               |                                                 |               | <b>82.204,32</b>  |               |                                                          |               | <b>306.660,45</b>     |               | <b>6,078%</b>          |                                   |       |       |