

## MBS BANCAJA 1 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: 31/12/2012

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.  |
| 0,500                                                     | 0,999 | 9                                                        | 0,25   | 300.151,60       | 0,27   | 1                                               | 0,25   | 768,60           | 0,08   | 9                                                        | 0,25   | 299.383,00       | 0,27   | 0,795                                | 0,500 | 0,990 |
| 1,000                                                     | 1,499 | 169                                                      | 4,66   | 8.512.703,72     | 7,68   | 17                                              | 4,19   | 120.212,07       | 13,21  | 169                                                      | 4,67   | 8.392.491,65     | 7,64   | 1,331                                | 1,000 | 1,500 |
| 1,500                                                     | 1,999 | 855                                                      | 23,56  | 32.349.834,92    | 29,20  | 70                                              | 17,24  | 177.264,48       | 19,49  | 854                                                      | 23,62  | 32.172.570,44    | 29,28  | 1,778                                | 1,500 | 1,999 |
| 2,000                                                     | 2,499 | 998                                                      | 27,50  | 36.009.028,91    | 32,50  | 107                                             | 26,35  | 251.456,59       | 27,64  | 997                                                      | 27,57  | 35.757.572,32    | 32,54  | 2,234                                | 2,000 | 2,499 |
| 2,500                                                     | 2,999 | 539                                                      | 14,85  | 16.463.565,42    | 14,86  | 60                                              | 14,78  | 105.399,75       | 11,59  | 537                                                      | 14,85  | 16.358.165,67    | 14,89  | 2,726                                | 2,504 | 2,999 |
| 3,000                                                     | 3,499 | 501                                                      | 13,81  | 9.444.021,38     | 8,52   | 70                                              | 17,24  | 162.363,42       | 17,85  | 499                                                      | 13,80  | 9.281.657,96     | 8,45   | 3,156                                | 3,000 | 3,495 |
| 3,500                                                     | 3,999 | 469                                                      | 12,92  | 6.522.711,79     | 5,89   | 67                                              | 16,50  | 81.490,20        | 8,96   | 464                                                      | 12,83  | 6.441.221,59     | 5,86   | 3,696                                | 3,502 | 3,985 |
| 4,000                                                     | 4,499 | 71                                                       | 1,96   | 1.067.023,45     | 0,96   | 10                                              | 2,46   | 8.896,35         | 0,98   | 70                                                       | 1,94   | 1.058.127,10     | 0,96   | 4,124                                | 4,011 | 4,368 |
| 4,500                                                     | 4,999 | 9                                                        | 0,25   | 50.078,36        | 0,05   | 0                                               | 0,00   | 0,00             | 0,00   | 9                                                        | 0,25   | 50.078,36        | 0,05   | 4,576                                | 4,510 | 4,651 |
| 5,000                                                     | 5,499 | 4                                                        | 0,11   | 44.797,42        | 0,04   | 2                                               | 0,49   | 986,33           | 0,11   | 4                                                        | 0,11   | 43.811,09        | 0,04   | 5,312                                | 5,250 | 5,375 |
| 5,500                                                     | 5,999 | 3                                                        | 0,08   | 8.135,55         | 0,01   | 2                                               | 0,49   | 905,47           | 0,10   | 2                                                        | 0,06   | 7.230,08         | 0,01   | 5,583                                | 5,507 | 5,763 |
| 6,000                                                     | 6,499 | 2                                                        | 0,06   | 23.131,63        | 0,02   | 0                                               | 0,00   | 0,00             | 0,00   | 2                                                        | 0,06   | 23.131,63        | 0,02   | 6,048                                | 6,024 | 6,078 |
| Total :                                                   |       | 3.629                                                    | 100,00 | 110.795.184,15   | 100,00 | 406                                             | 100,00 | 909.743,26       | 100,00 | 3.616                                                    | 100,00 | 109.885.440,89   | 100,00 |                                      |       |       |
| Media Ponderada / Weighted Average :                      |       |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 2,286                                |       |       |
| Media Simple / Average :                                  |       |                                                          |        | 30.530,50        |        |                                                 |        | 2.240,75         |        |                                                          |        | 30.388,67        |        | 2,529                                |       |       |
| Mínimo / Minimum :                                        |       |                                                          |        | 0,02             |        |                                                 |        | 0,02             |        |                                                          |        | 19,93            |        | 0,500                                |       |       |
| Máximo / Maximum :                                        |       |                                                          |        | 302.288,71       |        |                                                 |        | 84.545,02        |        |                                                          |        | 302.288,71       |        | 6,078                                |       |       |