

## 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: 31/12/2015

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.  |
| 0,000                                                     | 0,499 | 1                                                        | 0,05   | 3.962,29         | 0,01   | 0                                               | 0,00   | 0,00             | 0,00   | 1                                                        | 0,05   | 3.962,29         | 0,01   | 0,416                                | 0,416 | 0,416 |
| 0,500                                                     | 0,999 | 370                                                      | 17,04  | 15.565.033,57    | 26,18  | 13                                              | 7,74   | 202.283,43       | 20,53  | 370                                                      | 17,30  | 15.362.750,14    | 26,28  | 0,857                                | 0,628 | 0,986 |
| 1,000                                                     | 1,499 | 1.319                                                    | 60,76  | 35.904.875,44    | 60,40  | 87                                              | 51,79  | 480.867,38       | 48,80  | 1.311                                                    | 61,29  | 35.424.008,06    | 60,59  | 1,204                                | 1,000 | 1,488 |
| 1,500                                                     | 1,999 | 199                                                      | 9,17   | 3.774.049,95     | 6,35   | 24                                              | 14,29  | 107.569,28       | 10,92  | 195                                                      | 9,12   | 3.666.480,67     | 6,27   | 1,647                                | 1,500 | 1,962 |
| 2,000                                                     | 2,499 | 174                                                      | 8,01   | 2.559.026,88     | 4,30   | 21                                              | 12,50  | 74.086,52        | 7,52   | 170                                                      | 7,95   | 2.484.940,36     | 4,25   | 2,324                                | 2,005 | 2,498 |
| 2,500                                                     | 2,999 | 91                                                       | 4,19   | 1.456.770,23     | 2,45   | 8                                               | 4,76   | 37.476,40        | 3,80   | 89                                                       | 4,16   | 1.419.293,83     | 2,43   | 2,647                                | 2,501 | 2,923 |
| 3,000                                                     | 3,499 | 9                                                        | 0,41   | 124.198,83       | 0,21   | 7                                               | 4,17   | 45.009,20        | 4,57   | 2                                                        | 0,09   | 79.189,63        | 0,14   | 3,301                                | 3,125 | 3,476 |
| 3,500                                                     | 3,999 | 6                                                        | 0,28   | 57.537,74        | 0,10   | 6                                               | 3,57   | 37.325,94        | 3,79   | 1                                                        | 0,05   | 20.211,80        | 0,03   | 3,662                                | 3,517 | 3,796 |
| 4,000                                                     | 4,499 | 1                                                        | 0,05   | 620,81           | 0,00   | 1                                               | 0,60   | 620,81           | 0,06   | 0                                                        | 0,00   | 0,00             | 0,00   | 0,000                                | 4,027 | 4,027 |
| 5,500                                                     | 5,999 | 1                                                        | 0,05   | 215,08           | 0,00   | 1                                               | 0,60   | 215,08           | 0,02   | 0                                                        | 0,00   | 0,00             | 0,00   | 0,000                                | 5,763 | 5,763 |
| Total :                                                   |       | 2.171                                                    | 100,00 | 59.446.290,82    | 100,00 | 168                                             | 100,00 | 985.454,04       | 100,00 | 2.139                                                    | 100,00 | 58.460.836,78    | 100,00 |                                      |       |       |
| Media Ponderada / Weighted Average :                      |       |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 1,227                                |       |       |
| Media Simple / Average :                                  |       |                                                          |        | 27.381,99        |        | 5.865,80                                        |        |                  |        | 27.330,92                                                |        |                  |        | 1,367                                |       |       |
| Mínimo / Minimum :                                        |       |                                                          |        | 143,69           |        | 0,08                                            |        |                  |        | 143,69                                                   |        |                  |        | 0,416                                |       |       |
| Máximo / Maximum :                                        |       |                                                          |        | 244.555,93       |        | 60.223,31                                       |        |                  |        | 226.427,31                                               |        |                  |        | 5,763                                |       |       |