

MBS BANCAJA 3 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*: 31/12/2009

Divisa / *Currency*: EUR

| Índices de Referencia <i>Reference Indexes</i> | Saldo Vivo de Principal <i>Outstanding Principal Balance</i> | | | | Principal Vencido Impagado <i>Overdue Principal</i> | | | | Principal Pendiente Vencimiento <i>Outstanding Principal</i> | | | | Tipo Int. <i>Int. Rate</i> | Margen s/Índice <i>Margin o/Index</i> | | |
|---|---|---------------|-------------------------|---------------|--|---------------|-------------------------|---------------|---|---------------|-------------------------|---------------|-------------------------------|--|-------|-------|
| | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Med.Pond. <i>W. Avg.</i> | M.Pond. <i>W. Avg.</i> | Min. | Max. |
| Interés Variable <i>Floating Interest</i> | 4.668 | 100,00 | 450.378.553,06 | 100,00 | 406 | 100,00 | 595.546,97 | 100,00 | 4.667 | 100,00 | 449.783.006,09 | 100,00 | 2,841% | | | |
| EURIBOR/MIBOR a 1 año <i>1-year EURIBOR/MIBOR</i> | 12 | 0,26 | 433.407,09 | 0,10 | 1 | 0,25 | 385,12 | 0,06 | 12 | 0,26 | 433.021,97 | 0,10 | 2,808% | 1,062 | 0,750 | 1,750 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario) <i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 4.656 | 99,74 | 449.945.145,97 | 99,90 | 405 | 99,75 | 595.161,85 | 99,94 | 4.655 | 99,74 | 449.349.984,12 | 99,90 | 2,841% | 0,954 | 0,400 | 4,000 |
| Total : | 4.668 | 100,00 | 450.378.553,06 | 100,00 | 406 | 100,00 | 595.546,97 | 100,00 | 4.667 | 100,00 | 449.783.006,09 | 100,00 | | | | |
| Media Ponderada / <i>Weighted Average</i> : | | | | | | | | | | | | | 2,841% | | | |
| Media Simple / <i>Average</i> : | | | 96.482,12 | | | | 1.466,86 | | | | 96.375,19 | | 2,911% | | | |
| Mínimo / <i>Minimum</i> : | | | 318,13 | | | | 0,01 | | | | 318,13 | | 1,731% | | | |
| Máximo / <i>Maximum</i> : | | | 568.636,27 | | | | 28.341,06 | | | | 554.220,77 | | 6,452% | | | |