

## MBS BANCAJA 3 Fondo de Titulización de Activos

Cartera de Activos Titulizados / *Portfolio of Securitised Assets*

Distribución por Indices de Referencia / *Distribution by Reference Indexes*

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

Fecha / *Date*: 31/10/2013

Divisa / *Currency*: EUR

| Indices de Referencia<br><i>Reference Indexes</i>                                       | Saldo Vivo de Principal<br><i>Outstanding Principal Balance</i> |               |                         |               | Principal Vencido Impagado<br><i>Overdue Principal</i> |               |                         |               | Principal Pendiente Vencimiento<br><i>Outstanding Principal</i> |               |                         |               | Tipo Int.<br><i>Int. Rate</i> | Margen s/Indice<br><i>Margin o/Index</i> |       |       |
|---|---|---------------|-------------------------|---------------|--|---------------|-------------------------|---------------|---|---------------|-------------------------|---------------|-------------------------------|--|-------|-------|
|   | Num.  | %             | Importe / <i>Amount</i> | %             | Num.   | %             | Importe / <i>Amount</i> | %             | Num.  | %             | Importe / <i>Amount</i> | %             | Med.Pond.<br><i>W. Avg.</i>   | M.Pond.<br><i>W. Avg.</i>                | Min.  | Max.  |
| Interés Variable<br><i>Floating Interest</i>  | 3.933   | 100,00        | 306.730.754,68          | 100,00        | 465  | 100,00        | 2.109.190,78            | 100,00        | 3.917   | 100,00        | 304.621.563,90          | 100,00        | 1,492%                        |  |       |       |
| EURIBOR/MIBOR a 1 año<br><i>1-year EURIBOR/MIBOR</i>                                    | 4   | 0,10          | 95.836,97               | 0,03          | 1  | 0,22          | 429,79                  | 0,02          | 4   | 0,10          | 95.407,18               | 0,03          | 1,558%                        | 1,031                                    | 1,000 | 1,750 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br><i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 3.929   | 99,90         | 306.634.917,71          | 99,97         | 464  | 99,78         | 2.108.760,99            | 99,98         | 3.913   | 99,90         | 304.526.156,72          | 99,97         | 1,492%                        | 0,946                                    | 0,450 | 3,000 |
| <b>Total :</b>  | <b>3.933</b>  | <b>100,00</b> | <b>306.730.754,68</b>   | <b>100,00</b> | <b>465</b>   | <b>100,00</b> | <b>2.109.190,78</b>     | <b>100,00</b> | <b>3.917</b>  | <b>100,00</b> | <b>304.621.563,90</b>   | <b>100,00</b> |                               |  |       |       |
| Media Ponderada / <i>Weighted Average</i> :   |   |               |                         |               |  |               |                         |               |   |               |                         |               | 1,492%                        |  |       |       |
| Media Simple / <i>Average</i> :   |   |               | 77.989,00               |               |  |               | 4.535,89                |               |   |               | 77.769,10               |               | 1,523%                        |  |       |       |
| Mínimo / <i>Minimum</i> :   |   |               | 40,12                   |               |  |               | 0,03                    |               |   |               | 40,12                   |               | 0,957%                        |  |       |       |
| Máximo / <i>Maximum</i> :   |   |               | 490.744,88              |               |  |               | 92.707,31               |               |   |               | 490.744,88              |               | 3,549%                        |  |       |       |