

## MBS BANCAJA 4 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: 30/09/2011

Divisa / Currency: EUR

| Intervalos de Tipos de Interés<br><i>Interest Rate Intervals</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 de Interés<br><i>% Interest Rate</i> |       |       |
|------------------------------------------------------------------|-------|-----------------------------------------------------------------|--------|------------------|--------|--------------------------------------------------------|--------|------------------|--------|-----------------------------------------------------------------|--------|------------------|--------|---------------------------------------------|-------|-------|
|                                                                  |       | Num.                                                            | %      | Importe / Amount | %      | Num.                                                   | %      | Importe / Amount | %      | Num.                                                            | %      | Importe / Amount | %      | Med.Pond.<br>W. Avg.                        | Min.  | Max.  |
| 1,500                                                            | 1,999 | 108                                                             | 0,87   | 14.233.908,75    | 1,30   | 3                                                      | 0,20   | 9.086,91         | 0,20   | 108                                                             | 0,87   | 14.224.821,84    | 1,31   | 1,949                                       | 1,820 | 1,995 |
| 2,000                                                            | 2,499 | 3.433                                                           | 27,55  | 321.236.596,79   | 29,42  | 316                                                    | 20,80  | 878.379,96       | 19,36  | 3.429                                                           | 27,56  | 320.358.216,83   | 29,46  | 2,306                                       | 2,000 | 2,495 |
| 2,500                                                            | 2,999 | 5.551                                                           | 44,54  | 491.630.755,48   | 45,02  | 664                                                    | 43,71  | 2.367.405,87     | 52,17  | 5.541                                                           | 44,53  | 489.263.349,61   | 44,99  | 2,753                                       | 2,500 | 2,997 |
| 3,000                                                            | 3,499 | 3.120                                                           | 25,03  | 246.906.203,75   | 22,61  | 493                                                    | 32,46  | 1.181.409,81     | 26,04  | 3.114                                                           | 25,03  | 245.724.793,94   | 22,60  | 3,179                                       | 3,000 | 3,497 |
| 3,500                                                            | 3,999 | 242                                                             | 1,94   | 17.515.641,61    | 1,60   | 42                                                     | 2,76   | 99.368,35        | 2,19   | 241                                                             | 1,94   | 17.416.273,26    | 1,60   | 3,652                                       | 3,526 | 3,933 |
| 4,000                                                            | 4,499 | 8                                                               | 0,06   | 431.152,98       | 0,04   | 1                                                      | 0,07   | 2.058,54         | 0,05   | 8                                                               | 0,06   | 429.094,44       | 0,04   | 4,124                                       | 4,086 | 4,147 |
| 4,500                                                            | 4,999 | 1                                                               | 0,01   | 39.962,38        | 0,00   | 0                                                      | 0,00   | 0,00             | 0,00   | 1                                                               | 0,01   | 39.962,38        | 0,00   | 4,526                                       | 4,526 | 4,526 |
| Total :                                                          |       | 12.463                                                          | 100,00 | 1.091.994.221,74 | 100,00 | 1.519                                                  | 100,00 | 4.537.709,44     | 100,00 | 12.442                                                          | 100,00 | 1.087.456.512,30 | 100,00 |                                             |       |       |
| Media Ponderada / <i>Weighted Average</i> :                      |       |                                                                 |        |                  |        |                                                        |        |                  |        |                                                                 |        |                  |        | 2,722                                       |       |       |
| Media Simple / <i>Average</i> :                                  |       |                                                                 |        | 87.618,89        |        | 2.987,30                                               |        |                  |        | 87.402,07                                                       |        |                  |        | 2,751                                       |       |       |
| Mínimo / <i>Minimum</i> :                                        |       |                                                                 |        | 1,09             |        | 0,05                                                   |        |                  |        | 1,09                                                            |        |                  |        | 1,820                                       |       |       |
| Máximo / <i>Maximum</i> :                                        |       |                                                                 |        | 871.060,48       |        | 158.408,91                                             |        |                  |        | 871.060,48                                                      |        |                  |        | 4,526                                       |       |       |