

## 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: 31/12/2012

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.  |
| 1,000                                                            | 1,499 | 870                                                             | 7,35   | 85.813.871,39    | 8,89   | 67                                                     | 3,86   | 141.954,55       | 2,65   | 870                                                             | 7,36   | 85.671.916,84    | 8,93   | 1,376                                       | 1,088 | 1,490 |
| 1,500                                                            | 1,999 | 3.629                                                           | 30,65  | 314.781.696,98   | 32,63  | 491                                                    | 28,30  | 1.509.585,18     | 28,20  | 3.627                                                           | 30,69  | 313.272.111,80   | 32,65  | 1,774                                       | 1,500 | 1,999 |
| 2,000                                                            | 2,499 | 3.935                                                           | 33,23  | 313.648.180,66   | 32,51  | 567                                                    | 32,68  | 1.737.035,88     | 32,45  | 3.924                                                           | 33,20  | 311.911.144,78   | 32,51  | 2,234                                       | 2,000 | 2,499 |
| 2,500                                                            | 2,999 | 2.515                                                           | 21,24  | 192.498.158,81   | 19,95  | 411                                                    | 23,69  | 1.389.410,77     | 25,95  | 2.509                                                           | 21,23  | 191.108.748,04   | 19,92  | 2,740                                       | 2,504 | 2,999 |
| 3,000                                                            | 3,499 | 850                                                             | 7,18   | 56.130.689,72    | 5,82   | 185                                                    | 10,66  | 488.971,29       | 9,13   | 848                                                             | 7,17   | 55.641.718,43    | 5,80   | 3,107                                       | 3,004 | 3,499 |
| 3,500                                                            | 3,999 | 40                                                              | 0,34   | 1.830.407,34     | 0,19   | 13                                                     | 0,75   | 86.200,15        | 1,61   | 39                                                              | 0,33   | 1.744.207,19     | 0,18   | 3,556                                       | 3,504 | 3,837 |
| 4,000                                                            | 4,499 | 1                                                               | 0,01   | 28.388,38        | 0,00   | 1                                                      | 0,06   | 430,60           | 0,01   | 1                                                               | 0,01   | 27.957,78        | 0,00   | 4,004                                       | 4,004 | 4,004 |
| 5,000                                                            | 5,499 | 1                                                               | 0,01   | 35.005,11        | 0,00   | 0                                                      | 0,00   | 0,00             | 0,00   | 1                                                               | 0,01   | 35.005,11        | 0,00   | 5,004                                       | 5,004 | 5,004 |
| Total :                                                          |       | 11.841                                                          | 100,00 | 964.766.398,39   | 100,00 | 1.735                                                  | 100,00 | 5.353.588,42     | 100,00 | 11.819                                                          | 100,00 | 959.412.809,97   | 100,00 |                                             |       |       |
| Media Ponderada / <i>Weighted Average</i> :                      |       |                                                                 |        |                  |        |                                                        |        |                  |        |                                                                 |        |                  |        | 2,161                                       |       |       |
| Media Simple / <i>Average</i> :                                  |       |                                                                 |        | 81.476,77        |        | 3.085,64                                               |        |                  |        | 81.175,46                                                       |        |                  |        | 2,209                                       |       |       |
| Mínimo / <i>Minimum</i> :                                        |       |                                                                 |        | 0,31             |        | 0,01                                                   |        |                  |        | 8,45                                                            |        |                  |        | 1,088                                       |       |       |
| Máximo / <i>Maximum</i> :                                        |       |                                                                 |        | 837.827,92       |        | 117.225,84                                             |        |                  |        | 837.827,92                                                      |        |                  |        | 5,004                                       |       |       |