

MBS BANCAJA 1 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Intervalos de Fecha de Formalización / Distribution by Arrangement Date Intervals

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

Fecha / Date: 31/08/2011

Divisa / Currency: EUR

| Intervalos anuales Annual Intervals | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | Tipo Interés Interest Rate | Antigüedad Age |
|--|--|---------------|-----------------------|---------------|---|---------------|-------------------|---------------|--|---------------|-----------------------|---------------|-------------------------------|----------------------------------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Media Pond. W. Average | M. Pond. Meses W. Avg. Months |
| 1994 | 4 | 0,09 | 77.285,32 | 0,05 | 1 | 0,30 | 519,26 | 0,09 | 4 | 0,09 | 76.766,06 | 0,05 | 5,063% | 207,087 |
| 1995 | 4 | 0,09 | 83.275,26 | 0,06 | 1 | 0,30 | 108,51 | 0,02 | 4 | 0,09 | 83.166,75 | 0,06 | 3,401% | 189,562 |
| 1996 | 75 | 1,71 | 379.820,74 | 0,27 | 6 | 1,81 | 2.467,37 | 0,41 | 74 | 1,69 | 377.353,37 | 0,27 | 3,215% | 178,469 |
| 1997 | 309 | 7,06 | 2.640.953,55 | 1,85 | 19 | 5,74 | 18.919,47 | 3,13 | 309 | 7,06 | 2.622.034,08 | 1,84 | 2,800% | 169,338 |
| 1998 | 472 | 10,78 | 6.371.614,12 | 4,46 | 28 | 8,46 | 19.417,89 | 3,21 | 472 | 10,79 | 6.352.196,23 | 4,47 | 2,763% | 157,483 |
| 1999 | 579 | 13,23 | 10.595.071,13 | 7,42 | 28 | 8,46 | 20.856,68 | 3,45 | 579 | 13,24 | 10.574.214,45 | 7,44 | 2,939% | 145,777 |
| 2000 | 354 | 8,09 | 8.522.821,40 | 5,97 | 27 | 8,16 | 16.961,53 | 2,80 | 353 | 8,07 | 8.505.859,87 | 5,98 | 2,922% | 134,550 |
| 2001 | 378 | 8,63 | 13.227.692,20 | 9,26 | 48 | 14,50 | 227.285,24 | 37,54 | 377 | 8,62 | 13.000.406,96 | 9,14 | 2,797% | 121,766 |
| 2002 | 481 | 10,99 | 21.023.180,88 | 14,72 | 44 | 13,29 | 157.670,71 | 26,04 | 481 | 11,00 | 20.865.510,17 | 14,67 | 2,703% | 109,400 |
| 2003 | 1.722 | 39,33 | 79.886.095,63 | 55,94 | 129 | 38,97 | 141.209,32 | 23,32 | 1.721 | 39,35 | 79.744.886,31 | 56,08 | 2,704% | 97,878 |
| Total : | 4.378 | 100,00 | 142.807.810,23 | 100,00 | 331 | 100,00 | 605.415,98 | 100,00 | 4.374 | 100,00 | 142.202.394,25 | 100,00 | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 2,750% | 111,815 |
| Media Simple / Average : | | | 32.619,42 | | | | 1.829,05 | | | | 32.510,84 | | 2,836% | 123,198 |
| Mínimo / Minimum : | | | 47,84 | | | | 0,09 | | | | 26,38 | | 1,781% | 30/03/1994 |
| Máximo / Maximum : | | | 335.320,79 | | | | 66.303,15 | | | | 335.320,79 | | 5,763% | 31/10/2003 |