

# MBS BANCAJA 1 Fondo de Titulización de Activos

## Cartera de Activos Titulizados / Portfolio of Securitised Assets

### Distribución por Intervalos de Relación Principal actual / Valor de Tasación (%CLTV) / Distribution by current Loan-to-Value Ratio (% CLTV) Intervals

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

Fecha / Date: 30/11/2011

Divisa / Currency: EUR

| Intervalos de %CLTV<br>%CLTV Intervals      | Saldo Vivo de Principal<br>Outstanding Principal Balance |               |                       |               | Principal Vencido Impagado<br>Overdue Principal |               |                   |               | Principal Pendiente Vencimiento<br>Outstanding Principal |               |                       |               | %CLTV Media Ponderada<br>Weighted Average % CLTV |               |
|---|--|---------------|-----------------------|---------------|---|---------------|-------------------|---------------|--|---------------|-----------------------|---------------|--|---------------|
|   | Num.   | %             | Importe / Amount      | %             | Num.  | %             | Importe / Amount  | %             | Num.   | %             | Importe / Amount      | %             | SVP / OPB  | PPV / OP      |
| 0,01 5,00                                   | 457  | 10,76         | 1.570.758,78          | 1,15          | 35  | 9,54          | 135.284,84        | 20,05         | 451  | 10,63         | 1.435.473,94          | 1,06          | 4,328  | 3,471         |
| 5,01 10,00                                  | 481  | 11,32         | 4.638.644,73          | 3,39          | 29  | 7,90          | 68.502,69         | 10,15         | 481  | 11,34         | 4.570.142,04          | 3,36          | 8,156  | 7,901         |
| 10,01 15,00                                 | 556  | 13,09         | 8.131.491,16          | 5,95          | 34  | 9,26          | 53.598,91         | 7,94          | 556  | 13,10         | 8.077.892,25          | 5,94          | 12,826   | 12,697        |
| 15,01 20,00                                 | 448  | 10,54         | 9.833.822,18          | 7,20          | 28  | 7,63          | 36.098,73         | 5,35          | 448  | 10,56         | 9.797.723,45          | 7,20          | 17,967   | 17,887        |
| 20,01 25,00                                 | 375  | 8,83          | 12.467.752,72         | 9,12          | 35  | 9,54          | 95.450,05         | 14,14         | 375  | 8,84          | 12.372.302,67         | 9,10          | 23,030   | 22,691        |
| 25,01 30,00                                 | 351  | 8,26          | 11.858.782,80         | 8,68          | 38  | 10,35         | 65.382,75         | 9,69          | 351  | 8,27          | 11.793.400,05         | 8,67          | 27,797   | 27,565        |
| 30,01 35,00                                 | 388  | 9,13          | 16.295.310,20         | 11,92         | 39  | 10,63         | 73.497,16         | 10,89         | 388  | 9,14          | 16.221.813,04         | 11,93         | 32,577   | 32,405        |
| 35,01 40,00                                 | 278  | 6,54          | 12.711.429,16         | 9,30          | 24  | 6,54          | 21.507,18         | 3,19          | 278  | 6,55          | 12.689.921,98         | 9,33          | 37,482   | 37,417        |
| 40,01 45,00                                 | 226  | 5,32          | 12.259.560,79         | 8,97          | 22  | 5,99          | 11.291,94         | 1,67          | 226  | 5,33          | 12.248.268,85         | 9,01          | 42,509   | 42,469        |
| 45,01 50,00                                 | 206  | 4,85          | 12.554.353,84         | 9,19          | 20  | 5,45          | 41.926,87         | 6,21          | 206  | 4,86          | 12.512.426,97         | 9,20          | 47,766   | 47,586        |
| 50,01 55,00                                 | 211  | 4,97          | 13.319.057,75         | 9,75          | 28  | 7,63          | 38.445,02         | 5,70          | 211  | 4,97          | 13.280.612,73         | 9,77          | 52,525   | 52,363        |
| 55,01 60,00                                 | 103  | 2,42          | 7.483.010,56          | 5,48          | 11  | 3,00          | 10.207,40         | 1,51          | 103  | 2,43          | 7.472.803,16          | 5,49          | 57,494   | 57,415        |
| 60,01 65,00                                 | 89   | 2,09          | 6.708.423,82          | 4,91          | 9   | 2,45          | 6.371,95          | 0,94          | 89   | 2,10          | 6.702.051,87          | 4,93          | 62,644   | 62,586        |
| 65,01 70,00                                 | 44   | 1,04          | 3.547.492,10          | 2,60          | 11  | 3,00          | 15.838,69         | 2,35          | 44   | 1,04          | 3.531.653,41          | 2,60          | 67,208   | 66,898        |
| 70,01 75,00                                 | 17   | 0,40          | 1.589.363,88          | 1,16          | 3   | 0,82          | 1.233,82          | 0,18          | 17   | 0,40          | 1.588.130,06          | 1,17          | 72,370   | 72,314        |
| 75,01 80,00                                 | 14   | 0,33          | 1.286.385,74          | 0,94          | 1   | 0,27          | 162,06            | 0,02          | 14   | 0,33          | 1.286.223,68          | 0,95          | 77,735   | 77,726        |
| 80,01 85,00                                 | 5  | 0,12          | 419.399,45            | 0,31          | 0   | 0,00          | 0,00              | 0,00          | 5  | 0,12          | 419.399,45            | 0,31          | 82,185   | 82,185        |
| <b>Total :</b>                              | <b>4.249</b>   | <b>100,00</b> | <b>136.675.039,66</b> | <b>100,00</b> | <b>367</b>                                      | <b>100,00</b> | <b>674.800,06</b> | <b>100,00</b> | <b>4.243</b>   | <b>100,00</b> | <b>136.000.239,60</b> | <b>100,00</b> |  |               |
| <b>Media Ponderada / Weighted Average :</b> |  |               |                       |               |   |               |                   |               |  |               |                       |               | <b>37,377</b>                                    | <b>37,281</b> |
| <b>Media Simple / Average :</b>             |  |               | <b>32.166,40</b>      |               |   |               | <b>1.838,69</b>   |               |  |               | <b>32.052,85</b>      |               | <b>25,631</b>                                    | <b>25,525</b> |
| <b>Mínimo / Minimum :</b>                   |  |               | <b>46,33</b>          |               |   |               | <b>0,05</b>       |               |  |               | <b>46,33</b>          |               | <b>0,066</b>                                     | <b>0,000</b>  |
| <b>Máximo / Maximum :</b>                   |  |               | <b>329.287,93</b>     |               |   |               | <b>69.708,99</b>  |               |  |               | <b>329.287,93</b>     |               | <b>82,797</b>                                    | <b>82,797</b> |