

BANCAJA 4 Fondo de Titulización Hipotecaria

Cartera de Activos Titulizados / *Portfolio of Securitised Assets*

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

Activos / *Assets*: Préstamos hipotecarios vivienda (PHs) / *Residential mortgage loans*

Fecha / *Date*: 31/12/2011

Divisa / *Currency*: EUR

| Indices de Referencia <i>Reference Indexes</i> | Saldo Vivo de Principal <i>Outstanding Principal Balance</i> | | | | Principal Vencido Impagado <i>Overdue Principal</i> | | | | Principal Pendiente Vencimiento <i>Outstanding Principal</i> | | | | Tipo Int. <i>Int. Rate</i> | Margen s/Indice <i>Margin o/Index</i> | | |
|---|---|---------------|-------------------------|---------------|--|---------------|-------------------------|---------------|---|---------------|-------------------------|---------------|-------------------------------|--|-------|-------|
| | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Med.Pond. <i>W. Avg.</i> | M.Pond. <i>W. Avg.</i> | Min. | Max. |
| Interés Variable <i>Floating Interest</i> | 5.771 | 100,00 | 200.838.784,18 | 100,00 | 307 | 100,00 | 290.797,41 | 100,00 | 5.768 | 100,00 | 200.547.986,77 | 100,00 | 3,006% | | | |
| EURIBOR/MIBOR a 1 año <i>1-year EURIBOR/MIBOR</i> | 282 | 4,89 | 6.198.341,74 | 3,09 | 12 | 3,91 | 45.464,59 | 15,63 | 282 | 4,89 | 6.152.877,15 | 3,07 | 2,984% | 0,997 | 0,500 | 2,000 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario) <i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 4.691 | 81,29 | 175.239.707,99 | 87,25 | 228 | 74,27 | 177.459,31 | 61,03 | 4.688 | 81,28 | 175.062.248,68 | 87,29 | 2,967% | 0,948 | 0,450 | 2,000 |
| M. Hipotecario Cajas de Ahorro <i>Mortgage Market: Savings Banks</i> | 798 | 13,83 | 19.400.734,45 | 9,66 | 67 | 21,82 | 67.873,51 | 23,34 | 798 | 13,83 | 19.332.860,94 | 9,64 | 3,364% | 0,133 | 0,000 | 1,250 |
| Total : | 5.771 | 100,00 | 200.838.784,18 | 100,00 | 307 | 100,00 | 290.797,41 | 100,00 | 5.768 | 100,00 | 200.547.986,77 | 100,00 | | | | |
| Media Ponderada / <i>Weighted Average</i> : | | | | | | | | | | | | | 3,006% | | | |
| Media Simple / <i>Average</i> : | | | 34.801,38 | | | | 947,22 | | | | 34.769,07 | | 3,021% | | | |
| Mínimo / <i>Minimum</i> : | | | 6,29 | | | | 0,03 | | | | 6,29 | | 2,026% | | | |
| Máximo / <i>Maximum</i> : | | | 229.714,02 | | | | 41.668,96 | | | | 229.448,96 | | 4,546% | | | |