

## 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*: 31/12/2012

Divisa / *Currency*: EUR

| Indices de Referencia<br><i>Reference Indexes</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 Int.<br><i>Int. Rate</i> | Margen s/Indice<br><i>Margin o/Index</i> |       |       |
|---|---|---------------|-------------------------|---------------|--|---------------|-------------------------|---------------|---|---------------|-------------------------|---------------|-------------------------------|--|-------|-------|
|   | Num.  | %             | Importe / <i>Amount</i> | %             | Num.   | %             | Importe / <i>Amount</i> | %             | Num.  | %             | Importe / <i>Amount</i> | %             | Med.Pond.<br><i>W. Avg.</i>   | M.Pond.<br><i>W. Avg.</i>                | Min.  | Max.  |
| Interés Variable<br><i>Floating Interest</i>  | 5.352   | 100,00        | 175.820.876,58          | 100,00        | 390  | 100,00        | 497.765,54              | 100,00        | 5.347   | 100,00        | 175.323.111,04          | 100,00        | 2,221%                        |  |       |       |
| EURIBOR/MIBOR a 1 año<br><i>1-year EURIBOR/MIBOR</i>                                    | 257   | 4,80          | 4.790.421,85            | 2,72          | 13   | 3,33          | 70.632,42               | 14,19         | 257   | 4,81          | 4.719.789,43            | 2,69          | 1,850%                        | 1,000                                    | 0,500 | 2,000 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br><i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 4.353   | 81,33         | 154.138.292,68          | 87,67         | 290  | 74,36         | 327.405,20              | 65,77         | 4.348   | 81,32         | 153.810.887,48          | 87,73         | 2,074%                        | 0,951                                    | 0,450 | 2,000 |
| M. Hipotecario Cajas de Ahorro<br><i>Mortgage Market: Savings Banks</i>                 | 742   | 13,86         | 16.892.162,05           | 9,61          | 87   | 22,31         | 99.727,92               | 20,04         | 742   | 13,88         | 16.792.434,13           | 9,58          | 3,670%                        | 0,134                                    | 0,000 | 1,250 |
| <b>Total :</b>  | <b>5.352</b>  | <b>100,00</b> | <b>175.820.876,58</b>   | <b>100,00</b> | <b>390</b>   | <b>100,00</b> | <b>497.765,54</b>       | <b>100,00</b> | <b>5.347</b>  | <b>100,00</b> | <b>175.323.111,04</b>   | <b>100,00</b> |                               |  |       |       |
| <b>Media Ponderada / <i>Weighted Average</i> :</b>                                      |   |               |                         |               |  |               |                         |               |   |               |                         |               | <b>2,221%</b>                 |  |       |       |
| <b>Media Simple / <i>Average</i> :</b>  |   |               | <b>32.851,43</b>        |               |  |               | <b>1.276,32</b>         |               |   |               | <b>32.789,06</b>        |               | <b>2,315%</b>                 |  |       |       |
| <b>Mínimo / <i>Minimum</i> :</b>  |   |               | <b>5,09</b>             |               |  |               | <b>0,02</b>             |               |   |               | <b>5,09</b>             |               | <b>0,500%</b>                 |  |       |       |
| <b>Máximo / <i>Maximum</i> :</b>  |   |               | <b>220.072,54</b>       |               |  |               | <b>61.786,97</b>        |               |   |               | <b>220.072,54</b>       |               | <b>4,863%</b>                 |  |       |       |