

## BANCAJA 5 Fondo de Titulización de Activos

### Cartera de Activos Titulizados / Portfolio of Securitised Assets

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

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

Fecha / Date: 31/12/2012

Divisa / Currency: EUR

| Indices de Referencia<br>Reference Indexes                                       | Saldo Vivo de Principal<br>Outstanding Principal Balance |               |                       |               | Principal Vencido Impagado<br>Overdue Principal |               |                   |               | Principal Pendiente Vencimiento<br>Outstanding Principal |               |                       |               | Tipo Int.<br>Int. Rate | Margen s/Indice<br>Margin o/Index |       |       |
|--|--|---------------|-----------------------|---------------|---|---------------|-------------------|---------------|--|---------------|-----------------------|---------------|------------------------|-----------------------------------|-------|-------|
|  | Num.   | %             | Importe / Amount      | %             | Num.  | %             | Importe / Amount  | %             | Num.   | %             | Importe / Amount      | %             | Med.Pond.<br>W. Avg.   | M.Pond.<br>W. Avg.                | Min.  | Max.  |
| Interés Variable<br>Floating Interest  | 5.165  | 100,00        | 203.107.250,20        | 100,00        | 321   | 100,00        | 395.862,44        | 100,00        | 5.163  | 100,00        | 202.711.387,76        | 100,00        | 2,230%                 |                                   |       |       |
| EURIBOR/MIBOR a 3 meses<br>3-month EURIBOR/MIBOR                                 | 15   | 0,29          | 636.251,26            | 0,31          | 2   | 0,62          | 80.923,22         | 20,44         | 15   | 0,29          | 555.328,04            | 0,27          | 1,341%                 | 0,781                             | 0,500 | 1,250 |
| EURIBOR/MIBOR a 1 año<br>1-year EURIBOR/MIBOR                                    | 286  | 5,54          | 8.525.897,89          | 4,20          | 13  | 4,05          | 10.527,97         | 2,66          | 286  | 5,54          | 8.515.369,92          | 4,20          | 1,727%                 | 0,976                             | 0,500 | 1,500 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br>1-year EURIBOR/MIBOR (Mortgage Market) | 4.157  | 80,48         | 174.543.260,58        | 85,94         | 246   | 76,64         | 271.153,23        | 68,50         | 4.156  | 80,50         | 174.272.107,35        | 85,97         | 2,100%                 | 0,903                             | 0,450 | 2,000 |
| M. Hipotecario Cajas de Ahorro<br>Mortgage Market: Savings Banks                 | 707  | 13,69         | 19.401.840,47         | 9,55          | 60  | 18,69         | 33.258,02         | 8,40          | 706  | 13,67         | 19.368.582,45         | 9,55          | 3,649%                 | 0,093                             | 0,000 | 1,250 |
| <b>Total :</b>   | <b>5.165</b>   | <b>100,00</b> | <b>203.107.250,20</b> | <b>100,00</b> | <b>321</b>                                      | <b>100,00</b> | <b>395.862,44</b> | <b>100,00</b> | <b>5.163</b>   | <b>100,00</b> | <b>202.711.387,76</b> | <b>100,00</b> |                        |                                   |       |       |
| <b>Media Ponderada / Weighted Average :</b>                                      |  |               |                       |               |   |               |                   |               |  |               |                       |               | <b>2,230%</b>          |                                   |       |       |
| <b>Media Simple / Average :</b>  |  |               | <b>39.323,77</b>      |               |   |               | <b>1.233,22</b>   |               |  |               | <b>39.262,33</b>      |               | <b>2,329%</b>          |                                   |       |       |
| <b>Mínimo / Minimum :</b>  |  |               | <b>41,11</b>          |               |   |               | <b>0,01</b>       |               |  |               | <b>41,11</b>          |               | <b>0,550%</b>          |                                   |       |       |
| <b>Máximo / Maximum :</b>  |  |               | <b>199.638,51</b>     |               |   |               | <b>78.323,94</b>  |               |  |               | <b>196.140,36</b>     |               | <b>4,602%</b>          |                                   |       |       |