

## BANCAJA 8 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 (CTHs) / *Residential mortgage loans*

Fecha / *Date*: 30/06/2012

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>  | 7.744   | 100,00        | 639.211.667,19          | 100,00        | 1.000  | 100,00        | 2.287.168,67            | 100,00        | 7.716   | 100,00        | 636.924.498,52          | 100,00        | 2,746%                        |  |       |       |
| EURIBOR/MIBOR a 1 año<br><i>1-year EURIBOR/MIBOR</i>                                    | 6   | 0,08          | 286.355,47              | 0,04          | 1  | 0,10          | 455,17                  | 0,02          | 6   | 0,08          | 285.900,30              | 0,04          | 2,452%                        | 1,017                                    | 0,900 | 1,500 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br><i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 7.738   | 99,92         | 638.925.311,72          | 99,96         | 999  | 99,90         | 2.286.713,50            | 99,98         | 7.710   | 99,92         | 636.638.598,22          | 99,96         | 2,746%                        | 0,931                                    | 0,300 | 2,500 |
| <b>Total :</b>  | <b>7.744</b>  | <b>100,00</b> | <b>639.211.667,19</b>   | <b>100,00</b> | <b>1.000</b>   | <b>100,00</b> | <b>2.287.168,67</b>     | <b>100,00</b> | <b>7.716</b>  | <b>100,00</b> | <b>636.924.498,52</b>   | <b>100,00</b> |                               |  |       |       |
| Media Ponderada / <i>Weighted Average</i> :   |   |               |                         |               |  |               |                         |               |   |               |                         |               | 2,746%                        |  |       |       |
| Media Simple / <i>Average</i> :   |   |               | 82.542,83               |               |  |               | 2.287,17                |               |   |               | 82.545,94               |               | 2,780%                        |  |       |       |
| Mínimo / <i>Minimum</i> :   |   |               | 34,11                   |               |  |               | 0,05                    |               |   |               | 34,11                   |               | 1,000%                        |  |       |       |
| Máximo / <i>Maximum</i> :   |   |               | 543.132,90              |               |  |               | 115.691,08              |               |   |               | 541.950,28              |               | 4,183%                        |  |       |       |