

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*: 31/08/2013

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> | 7.369 | 100,00 | 572.044.903,23 | 100,00 | 823 | 100,00 | 4.005.658,84 | 100,00 | 7.310 | 100,00 | 568.039.244,39 | 100,00 | 1,507% | | | |
| EURIBOR/MIBOR a 1 año <i>1-year EURIBOR/MIBOR</i> | 6 | 0,08 | 259.842,01 | 0,05 | 1 | 0,12 | 160,75 | 0,00 | 6 | 0,08 | 259.681,26 | 0,05 | 1,568% | 1,017 | 0,900 | 1,500 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario) <i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 7.363 | 99,92 | 571.785.061,22 | 99,95 | 822 | 99,88 | 4.005.498,09 | 100,00 | 7.304 | 99,92 | 567.779.563,13 | 99,95 | 1,507% | 0,927 | 0,300 | 2,500 |
| Total : | 7.369 | 100,00 | 572.044.903,23 | 100,00 | 823 | 100,00 | 4.005.658,84 | 100,00 | 7.310 | 100,00 | 568.039.244,39 | 100,00 | | | | |
| Media Ponderada / <i>Weighted Average</i> : | | | | | | | | | | | | | 1,507% | | | |
| Media Simple / <i>Average</i> : | | | 77.628,57 | | | | 4.867,14 | | | | 77.707,15 | | 1,542% | | | |
| Mínimo / <i>Minimum</i> : | | | 43,26 | | | | 0,31 | | | | 43,26 | | 0,895% | | | |
| Máximo / <i>Maximum</i> : | | | 518.778,89 | | | | 115.691,08 | | | | 518.778,89 | | 3,144% | | | |