

## BANCAJA 8 Fondo de Titulización de Activos

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

#### Distribución por Intervalos de Tipos de Interés Nominal Anual / Distribution by Nominal Annual Interest Rate Intervals

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

Fecha / Date: 31/07/2011

Divisa / Currency: EUR

| Intervalos de Tipos de Interés<br><i>Interest Rate Intervals</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 de Interés<br><i>% Interest Rate</i> |       |       |
|------------------------------------------------------------------|-------|-----------------------------------------------------------------|--------|------------------|--------|--------------------------------------------------------|--------|------------------|--------|-----------------------------------------------------------------|--------|------------------|--------|---------------------------------------------|-------|-------|
|                                                                  |       | Num.                                                            | %      | Importe / Amount | %      | Num.                                                   | %      | Importe / Amount | %      | Num.                                                            | %      | Importe / Amount | %      | Med.Pond.<br>W. Avg.                        | Min.  | Max.  |
| 1,500                                                            | 1,999 | 119                                                             | 1,47   | 13.849.231,40    | 2,01   | 0                                                      | 0,00   | 0,00             | 0,00   | 119                                                             | 1,48   | 13.849.231,40    | 2,02   | 1,882                                       | 1,581 | 1,999 |
| 2,000                                                            | 2,499 | 2.421                                                           | 29,93  | 215.529.485,68   | 31,29  | 128                                                    | 13,06  | 273.232,67       | 7,84   | 2.416                                                           | 30,10  | 215.256.253,01   | 31,40  | 2,291                                       | 2,020 | 2,495 |
| 2,500                                                            | 2,999 | 3.606                                                           | 44,57  | 307.086.697,12   | 44,58  | 422                                                    | 43,06  | 1.214.527,82     | 34,84  | 3.586                                                           | 44,67  | 305.872.169,30   | 44,62  | 2,744                                       | 2,500 | 2,997 |
| 3,000                                                            | 3,499 | 1.732                                                           | 21,41  | 137.058.596,40   | 19,89  | 353                                                    | 36,02  | 1.364.264,80     | 39,13  | 1.705                                                           | 21,24  | 135.694.331,60   | 19,80  | 3,170                                       | 3,014 | 3,497 |
| 3,500                                                            | 3,999 | 206                                                             | 2,55   | 15.184.407,17    | 2,20   | 76                                                     | 7,76   | 631.654,96       | 18,12  | 195                                                             | 2,43   | 14.552.752,21    | 2,12   | 3,628                                       | 3,547 | 3,924 |
| 4,000                                                            | 4,499 | 5                                                               | 0,06   | 188.674,86       | 0,03   | 1                                                      | 0,10   | 2.532,41         | 0,07   | 5                                                               | 0,06   | 186.142,45       | 0,03   | 4,112                                       | 4,085 | 4,147 |
| 4,500                                                            | 4,999 | 1                                                               | 0,01   | 21.888,95        | 0,00   | 0                                                      | 0,00   | 0,00             | 0,00   | 1                                                               | 0,01   | 21.888,95        | 0,00   | 4,647                                       | 4,647 | 4,647 |
| Total :                                                          |       | 8.090                                                           | 100,00 | 688.918.981,58   | 100,00 | 980                                                    | 100,00 | 3.486.212,66     | 100,00 | 8.027                                                           | 100,00 | 685.432.768,92   | 100,00 |                                             |       |       |
| Media Ponderada / <i>Weighted Average</i> :                      |       |                                                                 |        |                  |        |                                                        |        |                  |        |                                                                 |        |                  |        | 2,688                                       |       |       |
| Media Simple / <i>Average</i> :                                  |       |                                                                 |        | 85.156,86        |        | 3.557,36                                               |        |                  |        | 85.390,90                                                       |        |                  |        | 2,714                                       |       |       |
| Mínimo / <i>Minimum</i> :                                        |       |                                                                 |        | 62,50            |        | 0,11                                                   |        |                  |        | 62,50                                                           |        |                  |        | 1,581                                       |       |       |
| Máximo / <i>Maximum</i> :                                        |       |                                                                 |        | 559.207,87       |        | 115.691,08                                             |        |                  |        | 559.207,87                                                      |        |                  |        | 4,647                                       |       |       |