

## BANCAJA 8 Fondo de Titulización de Activos

Cartera de Activos Titulizados / *Portfolio of Securitised Assets*

Distribución por Intervalos de Relación Principal actual / Valor de Tasación (%CLTV) / *Distribution by current Loan-to-Value Ratio (% CLTV) Intervals*

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

Fecha / *Date*: 31/08/2011

Divisa / *Currency*: EUR

| Intervalos de %CLTV<br>%CLTV Intervals      | 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> |               |                       |               | %CLTV Media Ponderada<br><i>Weighted Average % CLTV</i> |               |
|---|---|---------------|-----------------------|---------------|--|---------------|---------------------|---------------|---|---------------|-----------------------|---------------|---|---------------|
|   | Num.  | %             | Importe / Amount      | %             | Num.   | %             | Importe / Amount    | %             | Num.  | %             | Importe / Amount      | %             | SVP / OPB   | PPV / OP      |
| 0,01 5,00                                   | 127   | 1,59          | 1.743.023,25          | 0,26          | 35   | 3,98          | 1.266.558,17        | 48,85         | 96  | 1,21          | 476.465,08            | 0,07          | 26,328  | 3,472         |
| 5,01 10,00                                  | 130   | 1,63          | 1.716.441,10          | 0,25          | 4  | 0,46          | 2.355,02            | 0,09          | 130   | 1,64          | 1.714.086,08          | 0,25          | 7,801   | 7,790         |
| 10,01 15,00                                 | 196   | 2,46          | 3.965.563,20          | 0,58          | 12   | 1,37          | 2.229,85            | 0,09          | 196   | 2,47          | 3.963.333,35          | 0,58          | 12,976  | 12,969        |
| 15,01 20,00                                 | 216   | 2,71          | 6.457.990,66          | 0,95          | 10   | 1,14          | 37.203,19           | 1,43          | 216   | 2,72          | 6.420.787,47          | 0,94          | 17,706  | 17,499        |
| 20,01 25,00                                 | 304   | 3,81          | 11.758.785,73         | 1,72          | 22   | 2,50          | 7.653,53            | 0,30          | 304   | 3,83          | 11.751.132,20         | 1,73          | 22,585  | 22,568        |
| 25,01 30,00                                 | 337   | 4,23          | 16.901.754,94         | 2,48          | 31   | 3,53          | 30.818,28           | 1,19          | 337   | 4,24          | 16.870.936,66         | 2,48          | 27,582  | 27,528        |
| 30,01 35,00                                 | 381   | 4,78          | 23.763.201,52         | 3,48          | 33   | 3,75          | 45.424,95           | 1,75          | 381   | 4,80          | 23.717.776,57         | 3,49          | 32,665  | 32,592        |
| 35,01 40,00                                 | 369   | 4,63          | 26.271.219,36         | 3,85          | 25   | 2,84          | 34.026,11           | 1,31          | 369   | 4,65          | 26.237.193,25         | 3,86          | 37,636  | 37,581        |
| 40,01 45,00                                 | 441   | 5,53          | 34.841.617,25         | 5,11          | 31   | 3,53          | 31.969,39           | 1,23          | 441   | 5,55          | 34.809.647,86         | 5,12          | 42,495  | 42,454        |
| 45,01 50,00                                 | 463   | 5,81          | 37.546.535,83         | 5,50          | 39   | 4,44          | 53.654,29           | 2,07          | 463   | 5,83          | 37.492.881,54         | 5,52          | 47,583  | 47,509        |
| 50,01 55,00                                 | 529   | 6,64          | 49.135.206,40         | 7,20          | 41   | 4,66          | 94.364,78           | 3,64          | 529   | 6,66          | 49.040.841,62         | 7,21          | 52,688  | 52,573        |
| 55,01 60,00                                 | 764   | 9,59          | 71.297.275,05         | 10,45         | 72   | 8,19          | 170.048,66          | 6,56          | 764   | 9,62          | 71.127.226,39         | 10,46         | 57,718  | 57,572        |
| 60,01 65,00                                 | 769   | 9,65          | 75.987.947,80         | 11,14         | 93   | 10,58         | 178.377,25          | 6,88          | 769   | 9,69          | 75.809.570,55         | 11,15         | 62,890  | 62,731        |
| 65,01 70,00                                 | 1.101   | 13,81         | 113.589.031,20        | 16,65         | 190  | 21,62         | 288.637,06          | 11,13         | 1.101   | 13,87         | 113.300.394,14        | 16,67         | 67,841  | 67,659        |
| 70,01 75,00                                 | 552   | 6,93          | 56.712.411,86         | 8,31          | 82   | 9,33          | 195.613,11          | 7,54          | 552   | 6,95          | 56.516.798,75         | 8,31          | 72,828  | 72,560        |
| 75,01 80,00                                 | 449   | 5,63          | 49.278.501,18         | 7,22          | 44   | 5,01          | 32.404,43           | 1,25          | 449   | 5,66          | 49.246.096,75         | 7,24          | 77,422  | 77,371        |
| 80,01 85,00                                 | 684   | 8,58          | 81.204.552,53         | 11,90         | 87   | 9,90          | 87.084,44           | 3,36          | 684   | 8,62          | 81.117.468,09         | 11,93         | 83,023  | 82,931        |
| 85,01 90,00                                 | 158   | 1,98          | 20.218.672,66         | 2,96          | 28   | 3,19          | 34.535,99           | 1,33          | 158   | 1,99          | 20.184.136,67         | 2,97          | 85,765  | 85,611        |
| <b>Total :</b>                              | <b>7.970</b>  | <b>100,00</b> | <b>682.389.731,52</b> | <b>100,00</b> | <b>879</b>   | <b>100,00</b> | <b>2.592.958,50</b> | <b>100,00</b> | <b>7.939</b>  | <b>100,00</b> | <b>679.796.773,02</b> | <b>100,00</b> |   |               |
| <b>Media Ponderada / Weighted Average :</b> |   |               |                       |               |  |               |                     |               |   |               |                       |               | <b>60,961</b>   | <b>60,882</b> |
| <b>Media Simple / Average :</b>             |   |               | <b>85.619,79</b>      |               |  |               | <b>2.949,90</b>     |               |   |               | <b>85.627,51</b>      |               | <b>54,177</b>   | <b>53,974</b> |
| <b>Mínimo / Minimum :</b>                   |   |               | <b>121,85</b>         |               |  |               | <b>0,01</b>         |               |   |               | <b>109,77</b>         |               | <b>0,094</b>  | <b>0,000</b>  |
| <b>Máximo / Maximum :</b>                   |   |               | <b>557.639,59</b>     |               |  |               | <b>115.691,08</b>   |               |   |               | <b>557.639,59</b>     |               | <b>93,211</b>   | <b>87,197</b> |