

BANCAJA 8 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Intervalos de Fecha de Vencimiento Final / Distribution by Final Maturity Date Intervals

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

Fecha / Date: 31/10/2011

Divisa / Currency: EUR

| Intervalos anuales Annual Intervals | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | Tipo Interés Interest Rate | Vida residual Residual Life |
|--|--|-------|------------------|-------|---|-------|------------------|-------|--|-------|------------------|-------|-------------------------------|----------------------------------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Media Pond. W. Average | M. Pond. Meses W. Avg. Months |
| 2011 | 2 | 0,03 | 1.013,41 | 0,00 | 0 | 0,00 | 0,00 | 0,00 | 2 | 0,03 | 1.013,41 | 0,00 | 2,784% | 0,897 |
| 2012 | 44 | 0,55 | 168.658,67 | 0,03 | 1 | 0,11 | 1.066,99 | 0,04 | 44 | 0,56 | 167.591,68 | 0,02 | 2,684% | 9,173 |
| 2013 | 24 | 0,30 | 238.045,71 | 0,04 | 0 | 0,00 | 0,00 | 0,00 | 24 | 0,30 | 238.045,71 | 0,04 | 2,682% | 21,797 |
| 2014 | 88 | 1,11 | 1.553.014,92 | 0,23 | 5 | 0,56 | 36.518,52 | 1,37 | 88 | 1,11 | 1.516.496,40 | 0,23 | 2,919% | 31,824 |
| 2015 | 31 | 0,39 | 871.065,69 | 0,13 | 1 | 0,11 | 790,05 | 0,03 | 31 | 0,39 | 870.275,64 | 0,13 | 2,899% | 43,835 |
| 2016 | 48 | 0,60 | 1.649.513,93 | 0,24 | 0 | 0,00 | 0,00 | 0,00 | 48 | 0,61 | 1.649.513,93 | 0,25 | 2,847% | 56,951 |
| 2017 | 51 | 0,64 | 1.285.090,30 | 0,19 | 0 | 0,00 | 0,00 | 0,00 | 51 | 0,65 | 1.285.090,30 | 0,19 | 2,799% | 67,765 |
| 2018 | 73 | 0,92 | 2.843.499,52 | 0,42 | 1 | 0,11 | 103,76 | 0,00 | 73 | 0,92 | 2.843.395,76 | 0,42 | 2,734% | 80,803 |
| 2019 | 286 | 3,60 | 13.560.735,21 | 2,01 | 21 | 2,37 | 94.233,59 | 3,53 | 286 | 3,62 | 13.466.501,62 | 2,01 | 2,915% | 91,490 |
| 2020 | 46 | 0,58 | 1.864.865,86 | 0,28 | 0 | 0,00 | 0,00 | 0,00 | 46 | 0,58 | 1.864.865,86 | 0,28 | 2,717% | 103,529 |
| 2021 | 79 | 1,00 | 3.609.948,96 | 0,54 | 5 | 0,56 | 473,75 | 0,02 | 79 | 1,00 | 3.609.475,21 | 0,54 | 2,751% | 116,116 |
| 2022 | 78 | 0,98 | 4.283.323,67 | 0,64 | 6 | 0,68 | 27.871,60 | 1,05 | 77 | 0,97 | 4.255.452,07 | 0,63 | 2,701% | 128,163 |
| 2023 | 119 | 1,50 | 7.249.930,02 | 1,08 | 5 | 0,56 | 1.721,48 | 0,06 | 119 | 1,51 | 7.248.208,54 | 1,08 | 2,744% | 140,810 |
| 2024 | 1.120 | 14,11 | 66.172.959,82 | 9,82 | 66 | 7,44 | 203.351,61 | 7,63 | 1.118 | 14,15 | 65.969.608,21 | 9,83 | 2,879% | 151,493 |
| 2025 | 63 | 0,79 | 5.008.887,49 | 0,74 | 5 | 0,56 | 3.512,54 | 0,13 | 63 | 0,80 | 5.005.374,95 | 0,75 | 2,762% | 163,924 |
| 2026 | 68 | 0,86 | 5.213.248,32 | 0,77 | 4 | 0,45 | 1.676,13 | 0,06 | 68 | 0,86 | 5.211.572,19 | 0,78 | 2,833% | 176,236 |
| 2027 | 87 | 1,10 | 7.088.814,48 | 1,05 | 5 | 0,56 | 45.519,44 | 1,71 | 86 | 1,09 | 7.043.295,04 | 1,05 | 2,746% | 187,413 |
| 2028 | 179 | 2,26 | 17.007.310,08 | 2,52 | 17 | 1,92 | 41.704,95 | 1,56 | 178 | 2,25 | 16.965.605,13 | 2,53 | 2,762% | 201,798 |
| 2029 | 1.218 | 15,35 | 97.741.919,02 | 14,51 | 112 | 12,63 | 166.084,69 | 6,23 | 1.215 | 15,38 | 97.575.834,33 | 14,54 | 2,876% | 211,402 |
| 2030 | 63 | 0,79 | 6.029.681,20 | 0,90 | 5 | 0,56 | 21.141,72 | 0,79 | 63 | 0,80 | 6.008.539,48 | 0,90 | 2,887% | 224,063 |
| 2031 | 65 | 0,82 | 5.845.128,87 | 0,87 | 8 | 0,90 | 17.122,56 | 0,64 | 65 | 0,82 | 5.828.006,31 | 0,87 | 2,894% | 235,688 |
| 2032 | 89 | 1,12 | 9.268.761,42 | 1,38 | 6 | 0,68 | 9.184,78 | 0,34 | 88 | 1,11 | 9.259.576,64 | 1,38 | 2,761% | 248,180 |
| 2033 | 341 | 4,30 | 36.424.400,20 | 5,41 | 38 | 4,28 | 24.450,36 | 0,92 | 341 | 4,32 | 36.399.949,84 | 5,43 | 2,866% | 262,297 |
| 2034 | 3.673 | 46,29 | 378.653.005,16 | 56,21 | 576 | 64,94 | 1.970.005,98 | 73,88 | 3.648 | 46,17 | 376.682.999,18 | 56,14 | 3,003% | 271,661 |

Total : 7.935 100,00 673.632.821,93 100,00 887 100,00 2.666.534,50 100,00 7.901 100,00 670.966.287,43 100,00

Media Ponderada / Weighted Average :

Media Simple / Average :

Mínimo / Minimum :

Máximo / Maximum :

84.893,87

121,85

554.494,00

3.006,24

0,01

115.691,08

84.921,69

109,21

554.494,00

2,936%

2,955%

1,770%

4,647%

235,353

218,245

25/11/2011

21/10/2034