

# 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: 31/12/2013

Divisa / Currency: EUR

| Intervalos anuales<br>Annual Intervals | Saldo Vivo de Principal<br>Outstanding Principal Balance |               |                       |               | Principal Vencido Impagado<br>Overdue Principal |               |                     |               | Principal Pendiente Vencimiento<br>Outstanding Principal |               |                       |               | Tipo Interés<br>Interest Rate | Vida residual<br>Residual Life   |
|--|--|---------------|-----------------------|---------------|---|---------------|---------------------|---------------|--|---------------|-----------------------|---------------|-------------------------------|----------------------------------|
|  | Num.   | %             | Importe / Amount      | %             | Num.  | %             | Importe / Amount    | %             | Num.   | %             | Importe / Amount      | %             | Media Pond.<br>W. Average     | M. Pond. Meses<br>W. Avg. Months |
| 2010                                   | 1  | 0,01          | 373,88                | 0,00          | 1   | 0,12          | 373,88              | 0,01          | 0  | 0,00          | 0,00                  | 0,00          | 0,000%                        | 0,000                            |
| 2012                                   | 2  | 0,03          | 865,24                | 0,00          | 2   | 0,24          | 865,24              | 0,02          | 0  | 0,00          | 0,00                  | 0,00          | 0,000%                        | 0,000                            |
| 2014                                   | 79   | 1,09          | 254.107,98            | 0,05          | 2   | 0,24          | 9.864,50            | 0,23          | 79   | 1,10          | 244.243,48            | 0,04          | 1,429%                        | 6,839                            |
| 2015                                   | 32   | 0,44          | 360.939,52            | 0,07          | 1   | 0,12          | 1.444,08            | 0,03          | 32   | 0,44          | 359.495,44            | 0,07          | 1,489%                        | 17,911                           |
| 2016                                   | 55   | 0,76          | 945.543,10            | 0,17          | 4   | 0,49          | 2.588,05            | 0,06          | 55   | 0,76          | 942.955,05            | 0,17          | 1,396%                        | 30,911                           |
| 2017                                   | 58   | 0,80          | 867.489,49            | 0,16          | 0   | 0,00          | 0,00                | 0,00          | 58   | 0,81          | 867.489,49            | 0,16          | 1,372%                        | 41,759                           |
| 2018                                   | 70   | 0,96          | 1.962.542,10          | 0,36          | 3   | 0,37          | 633,00              | 0,01          | 70   | 0,97          | 1.961.909,10          | 0,36          | 1,313%                        | 54,733                           |
| 2019                                   | 248  | 3,41          | 8.197.402,13          | 1,48          | 21  | 2,57          | 40.053,73           | 0,93          | 248  | 3,44          | 8.157.348,40          | 1,49          | 1,469%                        | 65,480                           |
| 2020                                   | 38   | 0,52          | 1.090.499,30          | 0,20          | 1   | 0,12          | 9.502,89            | 0,22          | 38   | 0,53          | 1.080.996,41          | 0,20          | 1,390%                        | 77,829                           |
| 2021                                   | 83   | 1,14          | 2.960.352,38          | 0,54          | 6   | 0,73          | 15.225,74           | 0,35          | 83   | 1,15          | 2.945.126,64          | 0,54          | 1,376%                        | 90,126                           |
| 2022                                   | 75   | 1,03          | 3.129.412,37          | 0,57          | 5   | 0,61          | 34.407,34           | 0,80          | 74   | 1,03          | 3.095.005,03          | 0,56          | 1,361%                        | 102,526                          |
| 2023                                   | 120  | 1,65          | 5.996.025,10          | 1,08          | 5   | 0,61          | 2.950,28            | 0,07          | 120  | 1,67          | 5.993.074,82          | 1,09          | 1,403%                        | 114,543                          |
| 2024                                   | 1.001  | 13,77         | 49.915.193,56         | 9,03          | 63  | 7,71          | 368.322,40          | 8,53          | 997  | 13,85         | 49.546.871,16         | 9,04          | 1,455%                        | 125,518                          |
| 2025                                   | 68   | 0,94          | 4.545.185,56          | 0,82          | 3   | 0,37          | 11.106,54           | 0,26          | 68   | 0,94          | 4.534.079,02          | 0,83          | 1,333%                        | 137,758                          |
| 2026                                   | 72   | 0,99          | 4.711.953,96          | 0,85          | 4   | 0,49          | 2.905,61            | 0,07          | 72   | 1,00          | 4.709.048,35          | 0,86          | 1,363%                        | 149,965                          |
| 2027                                   | 81   | 1,11          | 5.719.043,33          | 1,03          | 7   | 0,86          | 43.200,39           | 1,00          | 80   | 1,11          | 5.675.842,94          | 1,04          | 1,354%                        | 161,360                          |
| 2028                                   | 168  | 2,31          | 13.377.510,61         | 2,42          | 17  | 2,08          | 49.472,65           | 1,15          | 167  | 2,32          | 13.328.037,96         | 2,43          | 1,419%                        | 175,864                          |
| 2029                                   | 1.096  | 15,08         | 78.896.463,89         | 14,28         | 112   | 13,71         | 343.454,15          | 7,95          | 1.093  | 15,18         | 78.553.009,74         | 14,33         | 1,447%                        | 185,379                          |
| 2030                                   | 65   | 0,89          | 5.436.263,62          | 0,98          | 5   | 0,61          | 38.812,50           | 0,90          | 65   | 0,90          | 5.397.451,12          | 0,98          | 1,412%                        | 197,753                          |
| 2031                                   | 70   | 0,96          | 5.540.720,79          | 1,00          | 8   | 0,98          | 59.557,08           | 1,38          | 68   | 0,94          | 5.481.163,71          | 1,00          | 1,409%                        | 209,804                          |
| 2032                                   | 107  | 1,47          | 9.820.336,97          | 1,78          | 9   | 1,10          | 29.493,85           | 0,68          | 106  | 1,47          | 9.790.843,12          | 1,79          | 1,385%                        | 222,090                          |
| 2033                                   | 348  | 4,79          | 33.874.920,94         | 6,13          | 34  | 4,16          | 71.311,96           | 1,65          | 348  | 4,83          | 33.803.608,98         | 6,17          | 1,422%                        | 236,224                          |
| 2034                                   | 3.333  | 45,85         | 315.028.021,39        | 57,01         | 504   | 61,69         | 3.184.121,05        | 73,71         | 3.280  | 45,55         | 311.843.900,34        | 56,87         | 1,479%                        | 245,638                          |
| <b>Total :</b>                         | <b>7.270</b>   | <b>100,00</b> | <b>552.631.167,21</b> | <b>100,00</b> | <b>817</b>                                      | <b>100,00</b> | <b>4.319.666,91</b> | <b>100,00</b> | <b>7.201</b>   | <b>100,00</b> | <b>548.311.500,30</b> | <b>100,00</b> |                               |                                  |
| Media Ponderada / Weighted Average :   |  |               |                       |               |   |               |                     |               |  |               |                       |               | <b>1,458%</b>                 | <b>212,320</b>                   |
| Media Simple / Average :               |  |               | <b>76.015,29</b>      |               |   |               | <b>5.287,23</b>     |               |  |               | <b>76.143,80</b>      |               | <b>1,490%</b>                 | <b>194,481</b>                   |
| Mínimo / Minimum :                     |  |               | <b>17,36</b>          |               |   |               | <b>1,02</b>         |               |  |               | <b>17,36</b>          |               | <b>0,807%</b>                 | <b>01/01/2014</b>                |
| Máximo / Maximum :                     |  |               | <b>511.454,49</b>     |               |   |               | <b>91.928,46</b>    |               |  |               | <b>511.454,49</b>     |               | <b>3,144%</b>                 | <b>21/10/2034</b>                |