

## 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: 28/02/2015

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                            |
| 2014                                   | 1  | 0,01          | 8.428,09              | 0,00          | 1   | 0,12          | 8.428,09            | 0,13          | 0  | 0,00          | 0,00                  | 0,00          | 0,000%                        | 0,000                            |
| 2015                                   | 28   | 0,41          | 81.050,51             | 0,02          | 1   | 0,12          | 4.560,51            | 0,07          | 28   | 0,41          | 76.490,00             | 0,02          | 1,311%                        | 6,984                            |
| 2016                                   | 55   | 0,80          | 478.901,58            | 0,10          | 1   | 0,12          | 819,07              | 0,01          | 55   | 0,81          | 478.082,51            | 0,10          | 1,387%                        | 17,461                           |
| 2017                                   | 45   | 0,65          | 420.957,31            | 0,09          | 2   | 0,25          | 508,62              | 0,01          | 45   | 0,66          | 420.448,69            | 0,09          | 1,314%                        | 27,590                           |
| 2018                                   | 64   | 0,93          | 1.382.695,26          | 0,28          | 1   | 0,12          | 538,90              | 0,01          | 64   | 0,94          | 1.382.156,36          | 0,28          | 1,245%                        | 40,927                           |
| 2019                                   | 227  | 3,28          | 6.026.985,92          | 1,22          | 16  | 1,99          | 60.652,93           | 0,96          | 227  | 3,34          | 5.966.332,99          | 1,23          | 1,424%                        | 51,655                           |
| 2020                                   | 42   | 0,61          | 982.303,18            | 0,20          | 0   | 0,00          | 0,00                | 0,00          | 42   | 0,62          | 982.303,18            | 0,20          | 1,332%                        | 63,964                           |
| 2021                                   | 82   | 1,19          | 2.517.249,10          | 0,51          | 7   | 0,87          | 33.695,60           | 0,53          | 82   | 1,21          | 2.483.553,50          | 0,51          | 1,299%                        | 76,123                           |
| 2022                                   | 76   | 1,10          | 2.665.491,14          | 0,54          | 6   | 0,74          | 41.117,09           | 0,65          | 75   | 1,10          | 2.624.374,05          | 0,54          | 1,326%                        | 88,338                           |
| 2023                                   | 114  | 1,65          | 4.995.668,00          | 1,01          | 8   | 0,99          | 23.596,75           | 0,37          | 114  | 1,68          | 4.972.071,25          | 1,02          | 1,342%                        | 100,756                          |
| 2024                                   | 957  | 13,85         | 42.840.980,72         | 8,70          | 53  | 6,58          | 420.795,93          | 6,67          | 952  | 14,02         | 42.420.184,79         | 8,72          | 1,405%                        | 111,613                          |
| 2025                                   | 66   | 0,95          | 3.956.485,00          | 0,80          | 3   | 0,37          | 20.597,13           | 0,33          | 66   | 0,97          | 3.935.887,87          | 0,81          | 1,250%                        | 123,903                          |
| 2026                                   | 71   | 1,03          | 4.154.935,37          | 0,84          | 5   | 0,62          | 4.305,44            | 0,07          | 71   | 1,05          | 4.150.629,93          | 0,85          | 1,294%                        | 135,860                          |
| 2027                                   | 77   | 1,11          | 4.786.262,64          | 0,97          | 7   | 0,87          | 11.884,88           | 0,19          | 77   | 1,13          | 4.774.377,76          | 0,98          | 1,271%                        | 147,489                          |
| 2028                                   | 164  | 2,37          | 12.071.376,93         | 2,45          | 15  | 1,86          | 68.717,32           | 1,09          | 163  | 2,40          | 12.002.659,61         | 2,47          | 1,328%                        | 161,960                          |
| 2029                                   | 1.059  | 15,32         | 70.126.303,15         | 14,24         | 104   | 12,90         | 513.322,64          | 8,14          | 1.050  | 15,46         | 69.612.980,51         | 14,32         | 1,397%                        | 171,497                          |
| 2030                                   | 64   | 0,93          | 4.997.178,10          | 1,01          | 6   | 0,74          | 124.006,54          | 1,97          | 63   | 0,93          | 4.873.171,56          | 1,00          | 1,314%                        | 184,064                          |
| 2031                                   | 69   | 1,00          | 5.168.715,58          | 1,05          | 9   | 1,12          | 70.940,56           | 1,12          | 67   | 0,99          | 5.097.775,02          | 1,05          | 1,315%                        | 196,272                          |
| 2032                                   | 105  | 1,52          | 9.128.597,10          | 1,85          | 7   | 0,87          | 27.790,71           | 0,44          | 104  | 1,53          | 9.100.806,39          | 1,87          | 1,280%                        | 208,467                          |
| 2033                                   | 340  | 4,92          | 31.381.384,08         | 6,37          | 34  | 4,22          | 77.954,93           | 1,24          | 339  | 4,99          | 31.303.429,15         | 6,44          | 1,302%                        | 222,326                          |
| 2034                                   | 3.205  | 46,37         | 284.386.782,87        | 57,74         | 519   | 64,39         | 4.794.079,94        | 75,99         | 3.106  | 45,74         | 279.592.702,93        | 57,50         | 1,388%                        | 231,719                          |
| <b>Total :</b>                         | <b>6.912</b>   | <b>100,00</b> | <b>492.559.105,51</b> | <b>100,00</b> | <b>806</b>                                      | <b>100,00</b> | <b>6.308.687,46</b> | <b>100,00</b> | <b>6.790</b>   | <b>100,00</b> | <b>486.250.418,05</b> | <b>100,00</b> |                               |                                  |
| Media Ponderada / Weighted Average :   |  |               |                       |               |   |               |                     |               |  |               |                       |               | <b>1,376%</b>                 | <b>200,070</b>                   |
| Media Simple / Average :               |  |               | <b>71.261,44</b>      |               |   |               | <b>7.827,16</b>     |               |  |               | <b>71.612,73</b>      |               | <b>1,414%</b>                 | <b>184,535</b>                   |
| Mínimo / Minimum :                     |  |               | <b>101,73</b>         |               |   |               | <b>0,30</b>         |               |  |               | <b>95,75</b>          |               | <b>0,712%</b>                 | <b>01/03/2015</b>                |
| Máximo / Maximum :                     |  |               | <b>485.536,50</b>     |               |   |               | <b>111.004,53</b>   |               |  |               | <b>485.536,50</b>     |               | <b>3,092%</b>                 | <b>21/10/2034</b>                |