

BANCAJA 9 Fondo de Titulización de Activos

Cartera de Activos Titulizados / *Portfolio of Securitised Assets*

Distribución por Índices de Referencia / *Distribution by Reference Indexes*

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

Fecha / *Date*: 27/12/2006

Divisa / *Currency*: EUR

| Índices de Referencia <i>Reference Indexes</i> | Saldo Vivo de Principal <i>Outstanding Principal Balance</i> | | | | Principal Vencido Impagado <i>Overdue Principal</i> | | | | Principal Pendiente Vencimiento <i>Outstanding Principal</i> | | | | Tipo Int. <i>Int. Rate</i> | Margen s/Índice <i>Margin o/Index</i> | | |
|---|---|---------------|-------------------------|---------------|--|---------------|-------------------------|---------------|---|---------------|-------------------------|---------------|-------------------------------|--|-------|-------|
| | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Med.Pond. <i>W. Avg.</i> | M.Pond. <i>W. Avg.</i> | Min. | Max. |
| Interés Variable <i>Floating Interest</i> | 13.965 | 100,00 | 1.709.587.010,16 | 100,00 | 1.262 | 100,00 | 358.180,58 | 100,00 | 13.965 | 100,00 | 1.709.228.829,58 | 100,00 | 4,305% | | | |
| EURIBOR/MIBOR a 1 año <i>1-year EURIBOR/MIBOR</i> | 32 | 0,23 | 1.476.814,12 | 0,09 | 2 | 0,16 | 821,30 | 0,23 | 32 | 0,23 | 1.475.992,82 | 0,09 | 4,285% | 0,977 | 0,750 | 1,250 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario) <i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 13.933 | 99,77 | 1.708.110.196,04 | 99,91 | 1.260 | 99,84 | 357.359,28 | 99,77 | 13.933 | 99,77 | 1.707.752.836,76 | 99,91 | 4,305% | 0,938 | 0,400 | 2,000 |
| Total : | 13.965 | 100,00 | 1.709.587.010,16 | 100,00 | 1.262 | 100,00 | 358.180,58 | 100,00 | 13.965 | 100,00 | 1.709.228.829,58 | 100,00 | | | | |
| Media Ponderada / <i>Weighted Average</i> : | | | | | | | | | | | | | 4,305% | | | |
| Media Simple / <i>Average</i> : | | | 122.419,41 | | | | 283,82 | | | | 122.393,76 | | 4,337% | | | |
| Mínimo / <i>Minimum</i> : | | | 1,51 | | | | 0,04 | | | | 1,51 | | 2,914% | | | |
| Máximo / <i>Maximum</i> : | | | 965.643,32 | | | | 7.192,76 | | | | 965.643,32 | | 5,750% | | | |

Medias ponderadas por el principal pendiente de vencimiento / *Averages weighted by the outstanding principal.*

Tipo Int.: Tipo de interés nominal anual / *Int. Rate: Annual nominal interest rate.*