

BANCAJA 9 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: 31/12/2006

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 |
| 2007 | 6 | 0,04 | 20.125,90 | 0,00 | 2 | 0,18 | 917,42 | 0,28 | 6 | 0,04 | 19.208,48 | 0,00 | 4,441% | 6,944 |
| 2008 | 11 | 0,08 | 88.431,84 | 0,01 | 1 | 0,09 | 436,25 | 0,13 | 11 | 0,08 | 87.995,59 | 0,01 | 4,580% | 20,032 |
| 2009 | 10 | 0,07 | 175.714,53 | 0,01 | 0 | 0,00 | 0,00 | 0,00 | 10 | 0,07 | 175.714,53 | 0,01 | 4,232% | 30,313 |
| 2010 | 10 | 0,07 | 466.655,47 | 0,03 | 0 | 0,00 | 0,00 | 0,00 | 10 | 0,07 | 466.655,47 | 0,03 | 4,870% | 42,598 |
| 2011 | 13 | 0,09 | 564.159,10 | 0,03 | 0 | 0,00 | 0,00 | 0,00 | 13 | 0,09 | 564.159,10 | 0,03 | 4,146% | 54,288 |
| 2012 | 20 | 0,14 | 678.327,18 | 0,04 | 3 | 0,26 | 1.155,79 | 0,35 | 20 | 0,14 | 677.171,39 | 0,04 | 4,349% | 66,469 |
| 2013 | 32 | 0,23 | 1.976.028,78 | 0,12 | 1 | 0,09 | 171,68 | 0,05 | 32 | 0,23 | 1.975.857,10 | 0,12 | 4,293% | 79,066 |
| 2014 | 30 | 0,22 | 1.894.965,18 | 0,11 | 0 | 0,00 | 0,00 | 0,00 | 30 | 0,22 | 1.894.965,18 | 0,11 | 3,973% | 90,210 |
| 2015 | 28 | 0,20 | 2.446.188,25 | 0,14 | 2 | 0,18 | 7.331,60 | 2,20 | 28 | 0,20 | 2.438.856,65 | 0,14 | 4,391% | 101,786 |
| 2016 | 25 | 0,18 | 1.981.501,68 | 0,12 | 1 | 0,09 | 640,22 | 0,19 | 25 | 0,18 | 1.980.861,46 | 0,12 | 4,327% | 114,517 |
| 2017 | 33 | 0,24 | 3.032.880,83 | 0,18 | 2 | 0,18 | 738,65 | 0,22 | 33 | 0,24 | 3.032.142,18 | 0,18 | 4,233% | 126,343 |
| 2018 | 58 | 0,42 | 4.195.483,88 | 0,25 | 4 | 0,35 | 1.589,39 | 0,48 | 58 | 0,42 | 4.193.894,49 | 0,25 | 4,265% | 138,488 |
| 2019 | 55 | 0,39 | 4.973.372,15 | 0,29 | 3 | 0,26 | 335,78 | 0,10 | 55 | 0,39 | 4.973.036,37 | 0,29 | 4,407% | 150,675 |
| 2020 | 92 | 0,66 | 7.973.151,08 | 0,47 | 6 | 0,53 | 3.598,84 | 1,08 | 92 | 0,66 | 7.969.552,24 | 0,47 | 4,145% | 160,587 |
| 2021 | 43 | 0,31 | 4.551.476,29 | 0,27 | 1 | 0,09 | 135,91 | 0,04 | 43 | 0,31 | 4.551.340,38 | 0,27 | 4,330% | 175,080 |
| 2022 | 89 | 0,64 | 8.123.379,93 | 0,48 | 5 | 0,44 | 1.893,75 | 0,57 | 89 | 0,64 | 8.121.486,18 | 0,48 | 4,245% | 186,948 |
| 2023 | 143 | 1,03 | 15.662.928,89 | 0,92 | 5 | 0,44 | 1.215,16 | 0,36 | 143 | 1,03 | 15.661.713,73 | 0,92 | 4,266% | 197,887 |
| 2024 | 552 | 3,96 | 50.639.822,76 | 2,97 | 35 | 3,09 | 10.572,04 | 3,17 | 552 | 3,96 | 50.629.250,72 | 2,97 | 4,440% | 212,897 |
| 2025 | 1.041 | 7,47 | 92.663.225,13 | 5,43 | 45 | 3,97 | 21.639,69 | 6,49 | 1.041 | 7,47 | 92.641.585,44 | 5,43 | 4,118% | 219,592 |
| 2026 | 67 | 0,48 | 6.489.099,50 | 0,38 | 3 | 0,26 | 671,56 | 0,20 | 67 | 0,48 | 6.488.427,94 | 0,38 | 4,264% | 234,440 |
| 2027 | 107 | 0,77 | 11.196.557,92 | 0,66 | 8 | 0,71 | 1.290,46 | 0,39 | 107 | 0,77 | 11.195.267,46 | 0,66 | 4,251% | 246,659 |
| 2028 | 135 | 0,97 | 15.170.030,39 | 0,89 | 7 | 0,62 | 1.494,96 | 0,45 | 135 | 0,97 | 15.168.535,43 | 0,89 | 4,315% | 257,836 |
| 2029 | 663 | 4,75 | 72.191.497,74 | 4,23 | 49 | 4,32 | 15.872,16 | 4,76 | 663 | 4,75 | 72.175.625,58 | 4,23 | 4,474% | 273,337 |
| 2030 | 1.473 | 10,56 | 161.200.600,09 | 9,45 | 106 | 9,36 | 31.544,80 | 9,46 | 1.473 | 10,56 | 161.169.055,29 | 9,45 | 4,159% | 279,559 |
| 2031 | 71 | 0,51 | 9.239.433,25 | 0,54 | 4 | 0,35 | 982,93 | 0,29 | 71 | 0,51 | 9.238.450,32 | 0,54 | 4,186% | 293,900 |
| 2032 | 166 | 1,19 | 19.771.857,93 | 1,16 | 8 | 0,71 | 2.620,13 | 0,79 | 166 | 1,19 | 19.769.237,80 | 1,16 | 3,983% | 304,713 |
| 2033 | 154 | 1,10 | 23.650.987,45 | 1,39 | 17 | 1,50 | 6.832,89 | 2,05 | 154 | 1,10 | 23.644.154,56 | 1,39 | 4,218% | 318,385 |
| 2034 | 2.169 | 15,55 | 283.120.543,35 | 16,60 | 236 | 20,83 | 54.140,29 | 16,23 | 2.169 | 15,55 | 283.066.403,06 | 16,60 | 4,584% | 333,907 |
| 2035 | 6.057 | 43,43 | 816.159.602,62 | 47,85 | 525 | 46,34 | 151.551,05 | 45,44 | 6.057 | 43,43 | 816.008.051,57 | 47,85 | 4,284% | 339,516 |
| 2036 | 3 | 0,02 | 448.018,54 | 0,03 | 0 | 0,00 | 0,00 | 0,00 | 3 | 0,02 | 448.018,54 | 0,03 | 4,268% | 354,538 |

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.

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Fecha / *Date*: 31/12/2006

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| Intervalos anuales <i>Annual Intervals</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 Interés <i>Interest Rate</i> | Vida residual <i>Residual Life</i> |
|--|---|---------------|-------------------------|---------------|--|---------------|-------------------------|---------------|---|---------------|-------------------------|---------------|--------------------------------------|---|
| | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Media Pond. <i>W. Average</i> | M. Pond. Meses <i>W. Avg. Months</i> |
| 2038 | 4 | 0,03 | 452.351,82 | 0,03 | 0 | 0,00 | 0,00 | 0,00 | 4 | 0,03 | 452.351,82 | 0,03 | 4,253% | 374,400 |
| 2039 | 2 | 0,01 | 327.060,56 | 0,02 | 0 | 0,00 | 0,00 | 0,00 | 2 | 0,01 | 327.060,56 | 0,02 | 4,336% | 394,768 |
| 2040 | 583 | 4,18 | 84.081.856,27 | 4,93 | 54 | 4,77 | 14.126,82 | 4,24 | 583 | 4,18 | 84.067.729,45 | 4,93 | 4,157% | 401,853 |
| Total : | 13.945 | 100,00 | 1.705.607.316,28 | 100,00 | 1.133 | 100,00 | 333.500,22 | 100,00 | 13.945 | 100,00 | 1.705.273.816,06 | 100,00 | | |
| Media Ponderada / <i>Weighted Average</i> : | | | | | | | | | | | | | 4,314% | 314,017 |
| Media Simple / <i>Average</i> : | | | 122.309,60 | | | | 294,35 | | | | 122.285,68 | | 4,346% | 305,237 |
| Mínimo / <i>Minimum</i> : | | | 1,51 | | | | 0,04 | | | | 1,51 | | 3,020% | 05/01/2007 |
| Máximo / <i>Maximum</i> : | | | 964.140,57 | | | | 7.192,76 | | | | 964.140,57 | | 5,875% | 05/09/2040 |

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.*