

## 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: 31/01/2012

Divisa / Currency: EUR

|                                        | 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   |
|----------------------------------------|----------------------------------------------------------|--------|------------------|--------|-------------------------------------------------|--------|------------------|--------|----------------------------------------------------------|--------|------------------|--------|-------------------------------|----------------------------------|
| Intervalos anuales<br>Annual Intervals | Num.                                                     | %      | Importe / Amount | %      | Num.                                            | %      | Importe / Amount | %      | Num.                                                     | %      | Importe / Amount | %      | Media Pond.<br>W. Average     | M. Pond. Meses<br>W. Avg. Months |
| 2012                                   | 38                                                       | 0,49   | 84.177,19        | 0,01   | 1                                               | 0,11   | 1.077,30         | 0,05   | 38                                                       | 0,49   | 83.099,89        | 0,01   | 2,824%                        | 6,962                            |
| 2013                                   | 25                                                       | 0,32   | 223.868,94       | 0,03   | 0                                               | 0,00   | 0,00             | 0,00   | 25                                                       | 0,32   | 223.868,94       | 0,03   | 2,797%                        | 18,775                           |
| 2014                                   | 86                                                       | 1,10   | 1.387.203,49     | 0,21   | 3                                               | 0,34   | 38.245,54        | 1,89   | 86                                                       | 1,10   | 1.348.957,95     | 0,21   | 2,988%                        | 28,862                           |
| 2015                                   | 34                                                       | 0,43   | 868.675,11       | 0,13   | 1                                               | 0,11   | 793,00           | 0,04   | 34                                                       | 0,44   | 867.882,11       | 0,13   | 2,959%                        | 40,815                           |
| 2016                                   | 52                                                       | 0,66   | 1.629.639,31     | 0,25   | 1                                               | 0,11   | 0,51             | 0,00   | 52                                                       | 0,67   | 1.629.638,80     | 0,25   | 2,840%                        | 54,119                           |
| 2017                                   | 49                                                       | 0,63   | 1.172.268,81     | 0,18   | 0                                               | 0,00   | 0,00             | 0,00   | 49                                                       | 0,63   | 1.172.268,81     | 0,18   | 2,916%                        | 64,591                           |
| 2018                                   | 78                                                       | 1,00   | 3.017.235,12     | 0,46   | 0                                               | 0,00   | 0,00             | 0,00   | 78                                                       | 1,00   | 3.017.235,12     | 0,46   | 2,795%                        | 77,512                           |
| 2019                                   | 280                                                      | 3,58   | 12.752.836,27    | 1,94   | 21                                              | 2,39   | 23.360,09        | 1,15   | 280                                                      | 3,59   | 12.729.476,18    | 1,94   | 2,942%                        | 88,509                           |
| 2020                                   | 48                                                       | 0,61   | 1.790.770,29     | 0,27   | 0                                               | 0,00   | 0,00             | 0,00   | 48                                                       | 0,61   | 1.790.770,29     | 0,27   | 2,846%                        | 101,035                          |
| 2021                                   | 76                                                       | 0,97   | 3.243.961,51     | 0,49   | 4                                               | 0,46   | 642,69           | 0,03   | 76                                                       | 0,97   | 3.243.318,82     | 0,49   | 2,823%                        | 112,734                          |
| 2022                                   | 81                                                       | 1,04   | 4.307.917,14     | 0,65   | 3                                               | 0,34   | 27.897,88        | 1,38   | 80                                                       | 1,02   | 4.280.019,26     | 0,65   | 2,761%                        | 125,456                          |
| 2023                                   | 118                                                      | 1,51   | 6.951.357,61     | 1,06   | 7                                               | 0,80   | 5.200,03         | 0,26   | 118                                                      | 1,51   | 6.946.157,58     | 1,06   | 2,862%                        | 137,944                          |
| 2024                                   | 1.094                                                    | 13,98  | 64.098.893,84    | 9,74   | 64                                              | 7,30   | 201.024,88       | 9,93   | 1.093                                                    | 14,00  | 63.897.868,96    | 9,73   | 2,929%                        | 148,484                          |
| 2025                                   | 62                                                       | 0,79   | 4.926.202,25     | 0,75   | 6                                               | 0,68   | 3.517,68         | 0,17   | 62                                                       | 0,79   | 4.922.684,57     | 0,75   | 2,839%                        | 160,954                          |
| 2026                                   | 71                                                       | 0,91   | 5.424.098,76     | 0,82   | 5                                               | 0,57   | 2.004,72         | 0,10   | 71                                                       | 0,91   | 5.422.094,04     | 0,83   | 2,870%                        | 173,319                          |
| 2027                                   | 87                                                       | 1,11   | 6.847.687,84     | 1,04   | 5                                               | 0,57   | 46.921,41        | 2,32   | 86                                                       | 1,10   | 6.800.766,43     | 1,04   | 2,838%                        | 184,255                          |
| 2028                                   | 180                                                      | 2,30   | 16.871.720,93    | 2,56   | 14                                              | 1,60   | 27.344,29        | 1,35   | 179                                                      | 2,29   | 16.844.376,64    | 2,57   | 2,897%                        | 198,566                          |
| 2029                                   | 1.196                                                    | 15,28  | 95.201.673,46    | 14,46  | 103                                             | 11,74  | 118.928,88       | 5,87   | 1.195                                                    | 15,31  | 95.082.744,58    | 14,49  | 2,918%                        | 208,435                          |
| 2030                                   | 62                                                       | 0,79   | 5.831.262,47     | 0,89   | 6                                               | 0,68   | 24.385,26        | 1,20   | 62                                                       | 0,79   | 5.806.877,21     | 0,88   | 2,928%                        | 220,884                          |
| 2031                                   | 71                                                       | 0,91   | 6.464.182,04     | 0,98   | 7                                               | 0,80   | 19.757,88        | 0,98   | 71                                                       | 0,91   | 6.444.424,16     | 0,98   | 2,900%                        | 232,801                          |
| 2032                                   | 91                                                       | 1,16   | 9.129.016,65     | 1,39   | 6                                               | 0,68   | 10.674,51        | 0,53   | 90                                                       | 1,15   | 9.118.342,14     | 1,39   | 2,872%                        | 245,245                          |
| 2033                                   | 345                                                      | 4,41   | 36.509.382,00    | 5,55   | 38                                              | 4,33   | 23.301,19        | 1,15   | 345                                                      | 4,42   | 36.486.080,81    | 5,56   | 2,965%                        | 259,217                          |
| 2034                                   | 3.601                                                    | 46,02  | 369.684.848,88   | 56,15  | 582                                             | 66,36  | 1.450.003,57     | 71,60  | 3.587                                                    | 45,96  | 368.234.845,31   | 56,10  | 3,019%                        | 268,647                          |
| Total :                                | 7.825                                                    | 100,00 | 658.418.879,91   | 100,00 | 877                                             | 100,00 | 2.025.081,31     | 100,00 | 7.805                                                    | 100,00 | 656.393.798,60   | 100,00 |                               |                                  |
| Media Ponderada / Weighted Average :   |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 2,973%                        | 232,610                          |
| Media Simple / Average :               |                                                          |        | 84.142,99        |        |                                                 |        | 2.309,10         |        |                                                          |        | 84.099,14        |        | 2,995%                        | 214,737                          |
| Mínimo / Minimum :                     |                                                          |        | 8,96             |        |                                                 |        | 0,07             |        |                                                          |        | 8,96             |        | 1,950%                        | 05/02/2012                       |
| Máximo / Maximum :                     |                                                          |        | 549.752,97       |        |                                                 |        | 115.691,08       |        |                                                          |        | 549.752,97       |        | 4,647%                        | 21/10/2034                       |

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

Tipo Interés: Tipo de interés nominal anual / Interest Rate: Annual nominal interest rate.