

BANCAJA 8 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Análisis de morosidad: Tasa de morosidad +3 meses

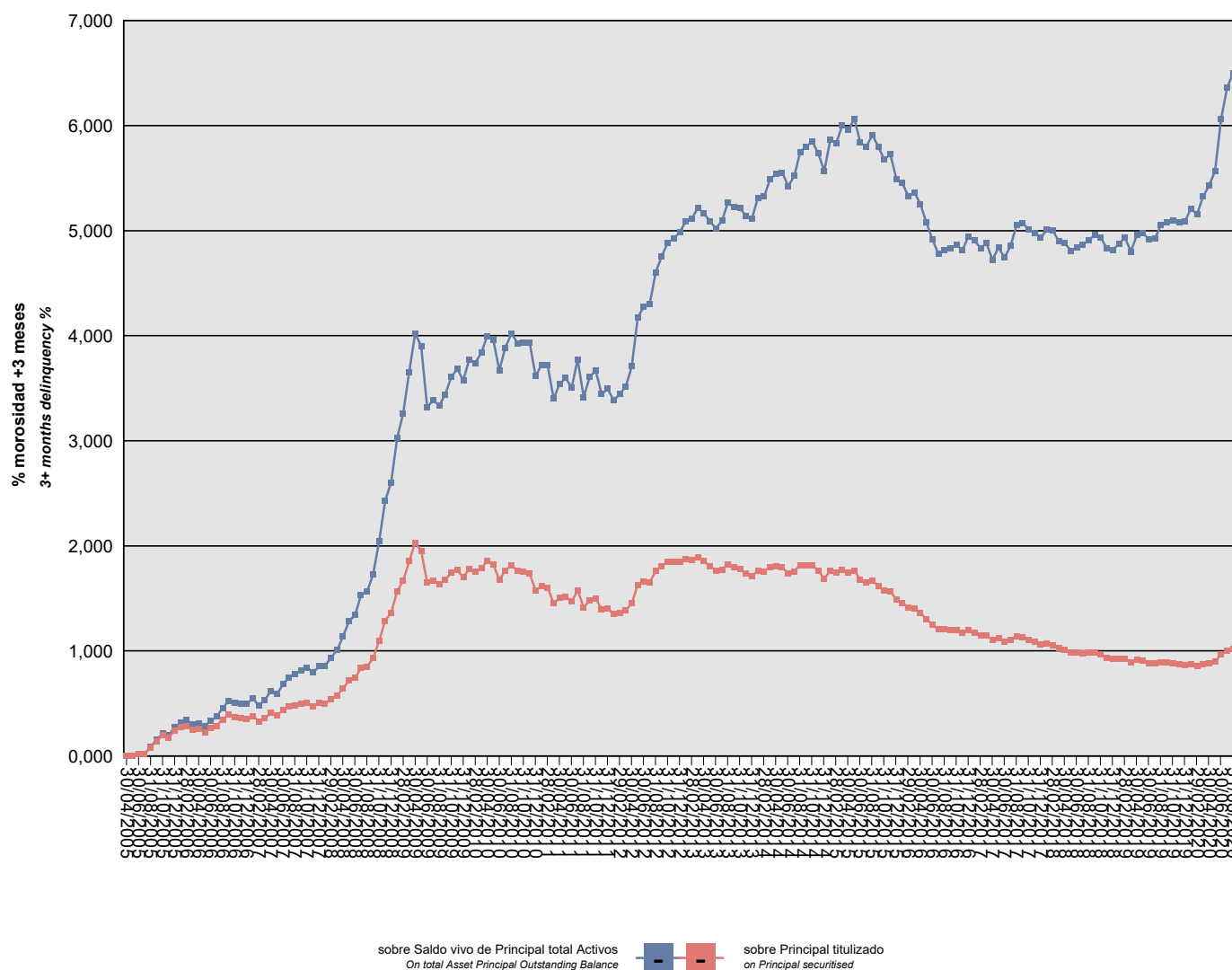
Delinquency analysis: 3+ months delinquency rate

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

Fecha / Date: 31/08/2020

Divisa / Currency: EUR

Esta serie histórica calculada a esta fecha puede diferir de las series históricas calculadas con anterioridad a consecuencia de cobros de los activos titulizados comunicados o modificados por el Administrador correspondiente con posterioridad a sus fechas de efectividad / This historical series calculated as at today's date may differ from previously calculated historical series following collections of the securitised assets communicated or modified by the relevant Servicer after their effective dates



BANCAJA 8 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Análisis de morosidad: Tasa de morosidad +3 meses

Delinquency analysis: 3+ months delinquency rate

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

Fecha / Date: 31/08/2020

Divisa / Currency: EUR

Esta serie histórica calculada a esta fecha puede diferir de las series históricas calculadas con anterioridad a consecuencia de cobros de los activos titulizados comunicados o modificados por el Administrador correspondiente con posterioridad a sus fechas de efectividad / This historical series calculated as at today's date may differ from previously calculated historical series following collections of the securitised assets communicated or modified by the relevant Servicer after their effective dates

Fecha Date	Saldo vivo de Activos en mora (Ppal. Miles €) Delinquent Asset Outstanding Balance (€ thou. Principal)	% morosidad +3 meses 3+ months delinquency %	
		sobre Saldo vivo de Principal total Activos On total Asset Principal Outstanding Balance	sobre Principal titulado on Principal securitised
30/04/2005	0,000	0,00%	0,00%
31/05/2005	0,000	0,00%	0,00%
30/06/2005	251,415	0,02%	0,02%
31/07/2005	288,693	0,02%	0,02%
31/08/2005	1.333,994	0,09%	0,08%
30/09/2005	2.316,505	0,15%	0,14%
31/10/2005	3.202,975	0,21%	0,19%
30/11/2005	2.894,394	0,20%	0,18%
31/12/2005	3.924,685	0,27%	0,24%
31/01/2006	4.502,703	0,32%	0,27%
28/02/2006	4.753,159	0,34%	0,29%
31/03/2006	4.151,207	0,30%	0,25%
30/04/2006	4.192,305	0,31%	0,25%
31/05/2006	3.712,115	0,28%	0,22%
30/06/2006	4.368,884	0,34%	0,26%
31/07/2006	4.754,315	0,37%	0,29%
31/08/2006	5.732,475	0,46%	0,35%
30/09/2006	6.471,745	0,52%	0,39%
31/10/2006	6.104,423	0,50%	0,37%
30/11/2006	5.925,143	0,50%	0,36%
31/12/2006	5.789,805	0,50%	0,35%
31/01/2007	6.262,229	0,55%	0,38%
28/02/2007	5.432,675	0,48%	0,33%
31/03/2007	5.916,831	0,53%	0,36%
30/04/2007	6.741,691	0,62%	0,41%
31/05/2007	6.303,702	0,59%	0,38%
30/06/2007	7.169,200	0,68%	0,43%
31/07/2007	7.720,608	0,75%	0,47%
31/08/2007	7.948,119	0,78%	0,48%
30/09/2007	8.168,484	0,81%	0,50%
31/10/2007	8.346,479	0,84%	0,51%
30/11/2007	7.836,919	0,80%	0,47%
31/12/2007	8.288,613	0,85%	0,50%
31/01/2008	8.231,784	0,85%	0,50%
29/02/2008	8.916,054	0,94%	0,54%
31/03/2008	9.491,443	1,01%	0,58%
30/04/2008	10.615,801	1,14%	0,64%
31/05/2008	11.842,692	1,28%	0,72%
30/06/2008	12.245,298	1,34%	0,74%

BANCAJA 8 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Análisis de morosidad: Tasa de morosidad +3 meses

Delinquency analysis: 3+ months delinquency rate

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

Fecha / Date: 31/08/2020

Divisa / Currency: EUR

Esta serie histórica calculada a esta fecha puede diferir de las series históricas calculadas con anterioridad a consecuencia de cobros de los activos titulizados comunicados o modificados por el Administrador correspondiente con posterioridad a sus fechas de efectividad / This historical series calculated as at today's date may differ from previously calculated historical series following collections of the securitised assets communicated or modified by the relevant Servicer after their effective dates

Fecha Date	Saldo vivo de Activos en mora (Ppal. Miles €) Delinquent Asset Outstanding Balance (€ thou. Principal)	% morosidad +3 meses 3+ months delinquency %	
		sobre Saldo vivo de Principal total Activos On total Asset Principal Outstanding Balance	sobre Principal titulado on Principal securitised
31/07/2008	13.846,269	1,53%	0,84%
31/08/2008	14.035,910	1,56%	0,85%
30/09/2008	15.390,261	1,73%	0,93%
31/10/2008	18.032,537	2,04%	1,09%
30/11/2008	21.221,339	2,43%	1,29%
31/12/2008	22.484,872	2,60%	1,36%
31/01/2009	25.864,302	3,03%	1,57%
28/02/2009	27.509,186	3,26%	1,67%
31/03/2009	30.599,739	3,65%	1,85%
30/04/2009	33.476,176	4,02%	2,03%
31/05/2009	32.214,846	3,90%	1,95%
30/06/2009	27.190,373	3,32%	1,65%
31/07/2009	27.544,309	3,39%	1,67%
31/08/2009	26.948,561	3,34%	1,63%
30/09/2009	27.618,616	3,44%	1,67%
31/10/2009	28.775,895	3,61%	1,74%
30/11/2009	29.216,340	3,69%	1,77%
31/12/2009	28.046,401	3,58%	1,70%
31/01/2010	29.415,762	3,77%	1,78%
28/02/2010	28.985,158	3,74%	1,76%
31/03/2010	29.535,701	3,84%	1,79%
30/04/2010	30.576,526	4,00%	1,85%
31/05/2010	30.109,416	3,96%	1,82%
30/06/2010	27.665,501	3,67%	1,68%
31/07/2010	29.092,051	3,89%	1,76%
31/08/2010	29.948,691	4,02%	1,82%
30/09/2010	29.023,245	3,93%	1,76%
31/10/2010	28.883,910	3,94%	1,75%
30/11/2010	28.636,565	3,93%	1,74%
31/12/2010	26.022,237	3,61%	1,58%
31/01/2011	26.643,264	3,72%	1,61%
28/02/2011	26.442,190	3,72%	1,60%
31/03/2011	23.988,179	3,40%	1,45%
30/04/2011	24.806,248	3,54%	1,50%
31/05/2011	25.031,941	3,60%	1,52%
30/06/2011	24.266,640	3,51%	1,47%
31/07/2011	25.995,563	3,78%	1,58%
31/08/2011	23.288,685	3,41%	1,41%
30/09/2011	24.473,230	3,61%	1,48%

BANCAJA 8 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Análisis de morosidad: Tasa de morosidad +3 meses

Delinquency analysis: 3+ months delinquency rate

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

Fecha / Date: 31/08/2020

Divisa / Currency: EUR

Esta serie histórica calculada a esta fecha puede diferir de las series históricas calculadas con anterioridad a consecuencia de cobros de los activos titulizados comunicados o modificados por el Administrador correspondiente con posterioridad a sus fechas de efectividad / This historical series calculated as at today's date may differ from previously calculated historical series following collections of the securitised assets communicated or modified by the relevant Servicer after their effective dates

Fecha Date	Saldo vivo de Activos en mora (Ppal. Miles €) Delinquent Asset Outstanding Balance (€ thou. Principal)	% morosidad +3 meses 3+ months delinquency %	
		sobre Saldo vivo de Principal total Activos On total Asset Principal Outstanding Balance	sobre Principal titulado on Principal securitised
31/10/2011	24.682,815	3,67%	1,50%
30/11/2011	23.022,093	3,45%	1,40%
31/12/2011	23.154,484	3,49%	1,40%
31/01/2012	22.274,664	3,39%	1,35%
29/02/2012	22.531,809	3,44%	1,37%
31/03/2012	22.864,678	3,52%	1,39%
30/04/2012	23.990,946	3,71%	1,45%
31/05/2012	26.852,249	4,17%	1,63%
30/06/2012	27.321,762	4,28%	1,66%
31/07/2012	27.308,997	4,30%	1,66%
31/08/2012	29.065,463	4,60%	1,76%
30/09/2012	29.843,737	4,76%	1,81%
31/10/2012	30.447,179	4,89%	1,85%
30/11/2012	30.479,700	4,92%	1,85%
31/12/2012	30.542,841	4,99%	1,85%
31/01/2013	30.930,412	5,09%	1,87%
28/02/2013	30.849,880	5,11%	1,87%
31/03/2013	31.217,202	5,22%	1,89%
30/04/2013	30.588,962	5,17%	1,85%
31/05/2013	29.794,927	5,09%	1,81%
30/06/2013	29.148,564	5,02%	1,77%
31/07/2013	29.289,438	5,09%	1,78%
31/08/2013	30.114,655	5,27%	1,83%
30/09/2013	29.615,867	5,22%	1,79%
31/10/2013	29.307,311	5,21%	1,78%
30/11/2013	28.660,790	5,14%	1,74%
31/12/2013	28.231,548	5,11%	1,71%
31/01/2014	29.136,007	5,31%	1,77%
28/02/2014	28.999,197	5,33%	1,76%
31/03/2014	29.700,211	5,49%	1,80%
30/04/2014	29.728,547	5,54%	1,80%
31/05/2014	29.579,705	5,55%	1,79%
30/06/2014	28.706,929	5,42%	1,74%
31/07/2014	29.000,775	5,52%	1,76%
31/08/2014	29.961,623	5,75%	1,82%
30/09/2014	29.955,521	5,80%	1,82%
31/10/2014	29.913,678	5,85%	1,81%
30/11/2014	29.056,293	5,74%	1,76%
31/12/2014	27.869,680	5,57%	1,69%

BANCAJA 8 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Análisis de morosidad: Tasa de morosidad +3 meses

Delinquency analysis: 3+ months delinquency rate

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

Fecha / Date: 31/08/2020

Divisa / Currency: EUR

Esta serie histórica calculada a esta fecha puede diferir de las series históricas calculadas con anterioridad a consecuencia de cobros de los activos titulizados comunicados o modificados por el Administrador correspondiente con posterioridad a sus fechas de efectividad / This historical series calculated as at today's date may differ from previously calculated historical series following collections of the securitised assets communicated or modified by the relevant Servicer after their effective dates

Fecha Date	Saldo vivo de Activos en mora (Ppal. Miles €) Delinquent Asset Outstanding Balance (€ thou. Principal)	% morosidad +3 meses 3+ months delinquency %	
		sobre Saldo vivo de Principal total Activos On total Asset Principal Outstanding Balance	sobre Principal titulado on Principal securitised
31/01/2015	29.105,441	5,86%	1,76%
28/02/2015	28.718,370	5,83%	1,74%
31/03/2015	29.291,243	6,00%	1,78%
30/04/2015	28.799,443	5,96%	1,75%
31/05/2015	29.121,296	6,07%	1,76%
30/06/2015	27.689,782	5,84%	1,68%
31/07/2015	27.251,860	5,80%	1,65%
31/08/2015	27.517,539	5,91%	1,67%
30/09/2015	26.736,714	5,80%	1,62%
31/10/2015	25.923,256	5,68%	1,57%
30/11/2015	25.904,484	5,73%	1,57%
31/12/2015	24.526,180	5,49%	1,49%
31/01/2016	24.058,594	5,45%	1,46%
29/02/2016	23.254,846	5,32%	1,41%
31/03/2016	23.168,213	5,36%	1,40%
30/04/2016	22.469,812	5,25%	1,36%
31/05/2016	21.503,591	5,08%	1,30%
30/06/2016	20.623,226	4,92%	1,25%
31/07/2016	19.854,882	4,78%	1,20%
31/08/2016	19.862,439	4,82%	1,20%
30/09/2016	19.788,146	4,83%	1,20%
31/10/2016	19.747,273	4,86%	1,20%
30/11/2016	19.373,160	4,81%	1,17%
31/12/2016	19.707,615	4,95%	1,19%
31/01/2017	19.398,900	4,91%	1,18%
28/02/2017	18.901,341	4,83%	1,15%
31/03/2017	18.926,757	4,88%	1,15%
30/04/2017	18.152,136	4,72%	1,10%
31/05/2017	18.439,971	4,84%	1,12%
30/06/2017	17.892,079	4,74%	1,08%
31/07/2017	18.139,624	4,85%	1,10%
31/08/2017	18.749,140	5,06%	1,14%
30/09/2017	18.640,981	5,07%	1,13%
31/10/2017	18.213,622	5,01%	1,10%
30/11/2017	17.917,893	4,98%	1,09%
31/12/2017	17.544,235	4,93%	1,06%
31/01/2018	17.642,664	5,01%	1,07%
28/02/2018	17.429,101	5,00%	1,06%
31/03/2018	16.907,530	4,90%	1,02%

BANCAJA 8 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Análisis de morosidad: Tasa de morosidad +3 meses

Delinquency analysis: 3+ months delinquency rate

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

Fecha / Date: 31/08/2020

Divisa / Currency: EUR

Esta serie histórica calculada a esta fecha puede diferir de las series históricas calculadas con anterioridad a consecuencia de cobros de los activos titulizados comunicados o modificados por el Administrador correspondiente con posterioridad a sus fechas de efectividad / This historical series calculated as at today's date may differ from previously calculated historical series following collections of the securitised assets communicated or modified by the relevant Servicer after their effective dates

Fecha Date	Saldo vivo de Activos en mora (Ppal. Miles €) Delinquent Asset Outstanding Balance (€ thou. Principal)	% morosidad +3 meses 3+ months delinquency %	
		sobre Saldo vivo de Principal total Activos On total Asset Principal Outstanding Balance	sobre Principal titulado on Principal securitised
30/04/2018	16.680,729	4,88%	1,01%
31/05/2018	16.283,328	4,81%	0,99%
30/06/2018	16.226,376	4,84%	0,98%
31/07/2018	16.157,340	4,86%	0,98%
31/08/2018	16.175,663	4,91%	0,98%
30/09/2018	16.168,422	4,96%	0,98%
31/10/2018	15.933,688	4,93%	0,97%
30/11/2018	15.433,517	4,83%	0,94%
31/12/2018	15.219,284	4,81%	0,92%
31/01/2019	15.262,827	4,88%	0,92%
28/02/2019	15.270,137	4,93%	0,93%
31/03/2019	14.712,109	4,80%	0,89%
30/04/2019	15.061,740	4,96%	0,91%
31/05/2019	14.952,219	4,98%	0,91%
30/06/2019	14.592,872	4,91%	0,88%
31/07/2019	14.500,951	4,93%	0,88%
31/08/2019	14.727,042	5,05%	0,89%
30/09/2019	14.639,711	5,08%	0,89%
31/10/2019	14.547,396	5,10%	0,88%
30/11/2019	14.346,430	5,08%	0,87%
31/12/2019	14.211,672	5,09%	0,86%
31/01/2020	14.395,287	5,21%	0,87%
29/02/2020	14.103,964	5,15%	0,85%
31/03/2020	14.403,781	5,32%	0,87%
30/04/2020	14.551,245	5,43%	0,88%
31/05/2020	14.817,382	5,57%	0,90%
30/06/2020	15.972,552	6,06%	0,97%
31/07/2020	16.548,150	6,36%	1,00%
31/08/2020	16.751,330	6,50%	1,02%