

# BANKINTER 8 Fondo de Titulización de Activos

## Cartera de Activos Titulizados / Portfolio of Securitised Assets

**Análisis de morosidad:** Tasa de entrada acumulada en mora +3 meses (trimestres naturales desde constitución Fondo) - Detalle por años originación activos

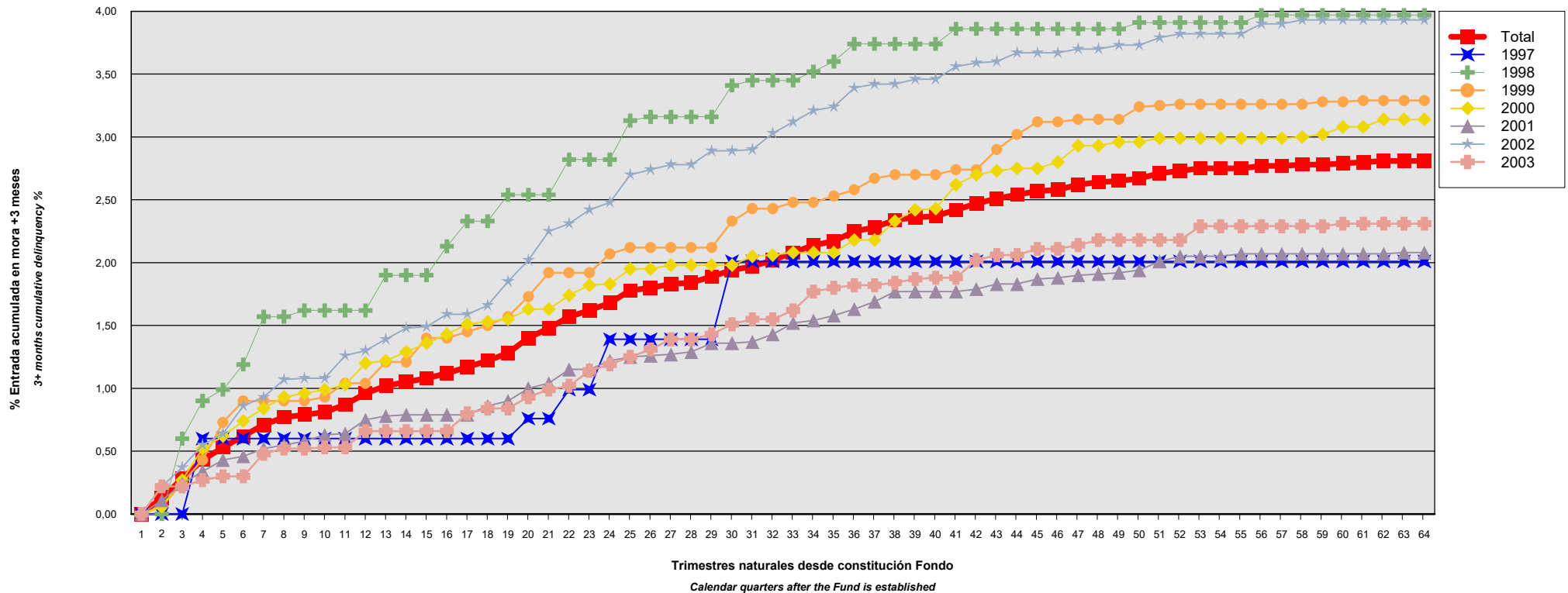
**Delinquency analysis:** 3+ months cumulative delinquency rate (calendar quarters after the Fund is established) - Detailed by asset origination years

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

**Fecha / Date:** 31/10/2019

**Divisa / Currency:** EUR

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| Origenación activo<br>Asset origination                                | Total     | 1997    | 1998     | 1999     | 2000     | 2001     | 2002     | 2003     |
|--|-----------|---------|----------|----------|----------|----------|----------|----------|
| Principal<br>titulizado (mill. €)<br>Principal securitised (€ million) | 1.070,001 | 9,871   | 38,752   | 102,296  | 163,142  | 367,852  | 198,468  | 189,619  |
| Nº activos / Nº. of assets   | 12.377    | 163     | 540      | 1.364    | 2.037    | 4.280    | 2.193    | 1.800    |
| 1  | 0,00% 0   | 0,00% 0 | 0,00% 0  | 0,00% 0  | 0,00% 0  | 0,00% 0  | 0,00% 0  | 0,00% 0  |
| 2  | 0,13% 16  | 0,00% 0 | 0,00% 0  | 0,06% 2  | 0,06% 2  | 0,11% 5  | 0,22% 4  | 0,22% 3  |
| 3  | 0,28% 36  | 0,00% 0 | 0,60% 3  | 0,25% 6  | 0,27% 5  | 0,24% 10 | 0,37% 9  | 0,22% 3  |
| 4  | 0,43% 59  | 0,60% 1 | 0,90% 5  | 0,43% 9  | 0,52% 12 | 0,34% 15 | 0,55% 13 | 0,27% 4  |
| 5  | 0,53% 78  | 0,60% 1 | 0,99% 6  | 0,73% 13 | 0,62% 16 | 0,43% 20 | 0,64% 17 | 0,30% 5  |
| 6  | 0,62% 93  | 0,60% 1 | 1,19% 7  | 0,90% 17 | 0,74% 20 | 0,46% 21 | 0,86% 22 | 0,30% 5  |
| 7  | 0,71% 105 | 0,60% 1 | 1,57% 8  | 0,90% 17 | 0,84% 23 | 0,52% 23 | 0,93% 25 | 0,48% 8  |
| 8  | 0,77% 118 | 0,60% 1 | 1,57% 8  | 0,90% 17 | 0,93% 26 | 0,55% 26 | 1,07% 30 | 0,52% 10 |
| 9  | 0,79% 124 | 0,60% 1 | 1,62% 9  | 0,90% 17 | 0,96% 27 | 0,58% 29 | 1,08% 31 | 0,52% 10 |
| 10   | 0,81% 131 | 0,60% 1 | 1,62% 9  | 0,93% 18 | 0,99% 28 | 0,63% 33 | 1,08% 31 | 0,53% 11 |
| 11   | 0,87% 140 | 0,60% 1 | 1,62% 9  | 1,04% 21 | 1,03% 29 | 0,64% 34 | 1,26% 35 | 0,53% 11 |
| 12   | 0,96% 154 | 0,60% 1 | 1,62% 9  | 1,04% 21 | 1,20% 34 | 0,75% 40 | 1,30% 36 | 0,66% 13 |
| 13   | 1,02% 167 | 0,60% 1 | 1,90% 10 | 1,21% 25 | 1,22% 35 | 0,78% 43 | 1,39% 40 | 0,66% 13 |
| 14   | 1,05% 174 | 0,60% 1 | 1,90% 10 | 1,21% 25 | 1,29% 37 | 0,79% 44 | 1,48% 44 | 0,66% 13 |
| 15   | 1,08% 178 | 0,60% 1 | 1,90% 10 | 1,40% 27 | 1,36% 38 | 0,79% 44 | 1,49% 45 | 0,66% 13 |
| 16   | 1,12% 185 | 0,60% 1 | 2,13% 13 | 1,40% 27 | 1,43% 40 | 0,79% 44 | 1,59% 47 | 0,66% 13 |
| 17   | 1,17% 191 | 0,60% 1 | 2,33% 14 | 1,45% 28 | 1,51% 42 | 0,79% 44 | 1,59% 47 | 0,80% 15 |
| 18   | 1,22% 199 | 0,60% 1 | 2,33% 14 | 1,50% 29 | 1,53% 44 | 0,86% 47 | 1,66% 48 | 0,84% 16 |

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|    | Total     | 1997    | 1998     | 1999     | 2000     | 2001      | 2002      | 2003     |
|----|-----------|---------|----------|----------|----------|-----------|-----------|----------|
| 19 | 1,28% 207 | 0,60% 1 | 2,54% 16 | 1,57% 30 | 1,55% 45 | 0,90% 48  | 1,85% 51  | 0,84% 16 |
| 20 | 1,40% 226 | 0,76% 2 | 2,54% 16 | 1,73% 31 | 1,63% 49 | 1,00% 55  | 2,02% 55  | 0,93% 18 |
| 21 | 1,48% 241 | 0,76% 2 | 2,54% 16 | 1,92% 35 | 1,63% 49 | 1,04% 58  | 2,25% 62  | 0,99% 19 |
| 22 | 1,57% 262 | 0,99% 3 | 2,82% 18 | 1,92% 35 | 1,74% 52 | 1,15% 66  | 2,31% 68  | 1,02% 20 |
| 23 | 1,62% 271 | 0,99% 3 | 2,82% 18 | 1,92% 35 | 1,82% 54 | 1,15% 66  | 2,42% 73  | 1,14% 22 |
| 24 | 1,68% 282 | 1,39% 4 | 2,82% 18 | 2,07% 37 | 1,83% 55 | 1,22% 71  | 2,48% 74  | 1,19% 23 |
| 25 | 1,78% 291 | 1,39% 4 | 3,13% 20 | 2,12% 38 | 1,95% 56 | 1,25% 72  | 2,70% 77  | 1,25% 24 |
| 26 | 1,80% 300 | 1,39% 4 | 3,16% 21 | 2,12% 38 | 1,95% 56 | 1,26% 74  | 2,74% 81  | 1,31% 26 |
| 27 | 1,83% 304 | 1,39% 4 | 3,16% 21 | 2,12% 38 | 1,98% 57 | 1,27% 75  | 2,78% 82  | 1,39% 27 |
| 28 | 1,84% 305 | 1,39% 4 | 3,16% 21 | 2,12% 38 | 1,98% 57 | 1,29% 76  | 2,78% 82  | 1,39% 27 |
| 29 | 1,89% 312 | 1,39% 4 | 3,16% 21 | 2,12% 38 | 1,98% 57 | 1,36% 79  | 2,89% 85  | 1,43% 28 |
| 30 | 1,94% 317 | 2,01% 5 | 3,41% 22 | 2,33% 39 | 1,98% 57 | 1,36% 79  | 2,89% 85  | 1,51% 30 |
| 31 | 1,97% 326 | 2,01% 5 | 3,45% 23 | 2,43% 41 | 2,05% 60 | 1,37% 80  | 2,90% 86  | 1,55% 31 |
| 32 | 2,02% 334 | 2,01% 5 | 3,45% 23 | 2,43% 41 | 2,06% 61 | 1,43% 84  | 3,03% 89  | 1,55% 31 |
| 33 | 2,08% 342 | 2,01% 5 | 3,45% 23 | 2,48% 42 | 2,08% 62 | 1,52% 88  | 3,12% 90  | 1,62% 32 |
| 34 | 2,14% 351 | 2,01% 5 | 3,52% 24 | 2,48% 42 | 2,08% 62 | 1,54% 91  | 3,21% 92  | 1,77% 35 |
| 35 | 2,17% 359 | 2,01% 5 | 3,60% 25 | 2,53% 44 | 2,08% 62 | 1,58% 93  | 3,24% 94  | 1,80% 36 |
| 36 | 2,25% 372 | 2,01% 5 | 3,74% 27 | 2,58% 45 | 2,18% 65 | 1,63% 95  | 3,39% 98  | 1,82% 37 |
| 37 | 2,28% 379 | 2,01% 5 | 3,74% 27 | 2,67% 47 | 2,18% 65 | 1,69% 98  | 3,42% 100 | 1,82% 37 |
| 38 | 2,34% 388 | 2,01% 5 | 3,74% 27 | 2,70% 48 | 2,33% 68 | 1,77% 102 | 3,42% 100 | 1,84% 38 |
| 39 | 2,36% 396 | 2,01% 5 | 3,74% 27 | 2,70% 48 | 2,42% 71 | 1,77% 103 | 3,46% 103 | 1,87% 39 |
| 40 | 2,37% 398 | 2,01% 5 | 3,74% 27 | 2,70% 48 | 2,43% 72 | 1,77% 103 | 3,46% 103 | 1,88% 40 |
| 41 | 2,42% 406 | 2,01% 5 | 3,86% 28 | 2,74% 49 | 2,62% 76 | 1,77% 103 | 3,56% 105 | 1,88% 40 |
| 42 | 2,47% 412 | 2,01% 5 | 3,86% 28 | 2,74% 49 | 2,70% 77 | 1,79% 105 | 3,59% 106 | 2,02% 42 |

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|    | Total     | 1997    | 1998     | 1999     | 2000     | 2001      | 2002      | 2003     |
|----|-----------|---------|----------|----------|----------|-----------|-----------|----------|
| 43 | 2,51% 425 | 2,01% 5 | 3,86% 28 | 2,90% 54 | 2,73% 79 | 1,83% 109 | 3,60% 107 | 2,06% 43 |
| 44 | 2,54% 433 | 2,01% 5 | 3,86% 28 | 3,02% 58 | 2,75% 80 | 1,83% 110 | 3,67% 109 | 2,06% 43 |
| 45 | 2,57% 440 | 2,01% 5 | 3,86% 28 | 3,12% 60 | 2,75% 80 | 1,87% 113 | 3,67% 110 | 2,11% 44 |
| 46 | 2,58% 442 | 2,01% 5 | 3,86% 28 | 3,12% 60 | 2,80% 81 | 1,88% 114 | 3,67% 110 | 2,11% 44 |
| 47 | 2,62% 452 | 2,01% 5 | 3,86% 28 | 3,14% 61 | 2,93% 84 | 1,90% 116 | 3,70% 112 | 2,14% 46 |
| 48 | 2,64% 456 | 2,01% 5 | 3,86% 28 | 3,14% 61 | 2,93% 84 | 1,91% 118 | 3,70% 113 | 2,18% 47 |
| 49 | 2,65% 461 | 2,01% 5 | 3,86% 28 | 3,14% 61 | 2,96% 85 | 1,92% 120 | 3,73% 115 | 2,18% 47 |
| 50 | 2,67% 465 | 2,01% 5 | 3,91% 29 | 3,24% 63 | 2,96% 85 | 1,94% 121 | 3,73% 115 | 2,18% 47 |
| 51 | 2,71% 473 | 2,01% 5 | 3,91% 29 | 3,25% 64 | 2,99% 87 | 2,01% 124 | 3,79% 117 | 2,18% 47 |
| 52 | 2,73% 477 | 2,01% 5 | 3,91% 29 | 3,26% 65 | 2,99% 87 | 2,05% 126 | 3,82% 118 | 2,18% 47 |
| 53 | 2,75% 481 | 2,01% 5 | 3,91% 29 | 3,26% 65 | 2,99% 87 | 2,05% 126 | 3,82% 120 | 2,29% 49 |
| 54 | 2,75% 482 | 2,01% 5 | 3,91% 29 | 3,26% 65 | 2,99% 87 | 2,05% 127 | 3,82% 120 | 2,29% 49 |
| 55 | 2,75% 483 | 2,01% 5 | 3,91% 29 | 3,26% 65 | 2,99% 87 | 2,07% 128 | 3,82% 120 | 2,29% 49 |
| 56 | 2,77% 487 | 2,01% 5 | 3,97% 30 | 3,26% 65 | 2,99% 87 | 2,07% 129 | 3,90% 122 | 2,29% 49 |
| 57 | 2,77% 487 | 2,01% 5 | 3,97% 30 | 3,26% 65 | 2,99% 87 | 2,07% 129 | 3,90% 122 | 2,29% 49 |
| 58 | 2,78% 490 | 2,01% 5 | 3,97% 31 | 3,26% 65 | 3,00% 88 | 2,07% 129 | 3,93% 123 | 2,29% 49 |
| 59 | 2,78% 492 | 2,01% 5 | 3,97% 31 | 3,28% 66 | 3,02% 89 | 2,07% 129 | 3,93% 123 | 2,29% 49 |
| 60 | 2,79% 495 | 2,01% 5 | 3,97% 31 | 3,28% 66 | 3,08% 91 | 2,07% 129 | 3,93% 123 | 2,31% 50 |
| 61 | 2,80% 496 | 2,01% 5 | 3,97% 31 | 3,29% 67 | 3,08% 91 | 2,07% 129 | 3,93% 123 | 2,31% 50 |
| 62 | 2,81% 498 | 2,01% 5 | 3,97% 31 | 3,29% 67 | 3,14% 93 | 2,07% 129 | 3,93% 123 | 2,31% 50 |
| 63 | 2,81% 499 | 2,01% 5 | 3,97% 31 | 3,29% 67 | 3,14% 93 | 2,08% 130 | 3,93% 123 | 2,31% 50 |
| 64 | 2,81% 499 | 2,01% 5 | 3,97% 31 | 3,29% 67 | 3,14% 93 | 2,08% 130 | 3,93% 123 | 2,31% 50 |