

BANCAJA 8 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Análisis de morosidad: Tasa de morosidad 18 meses*

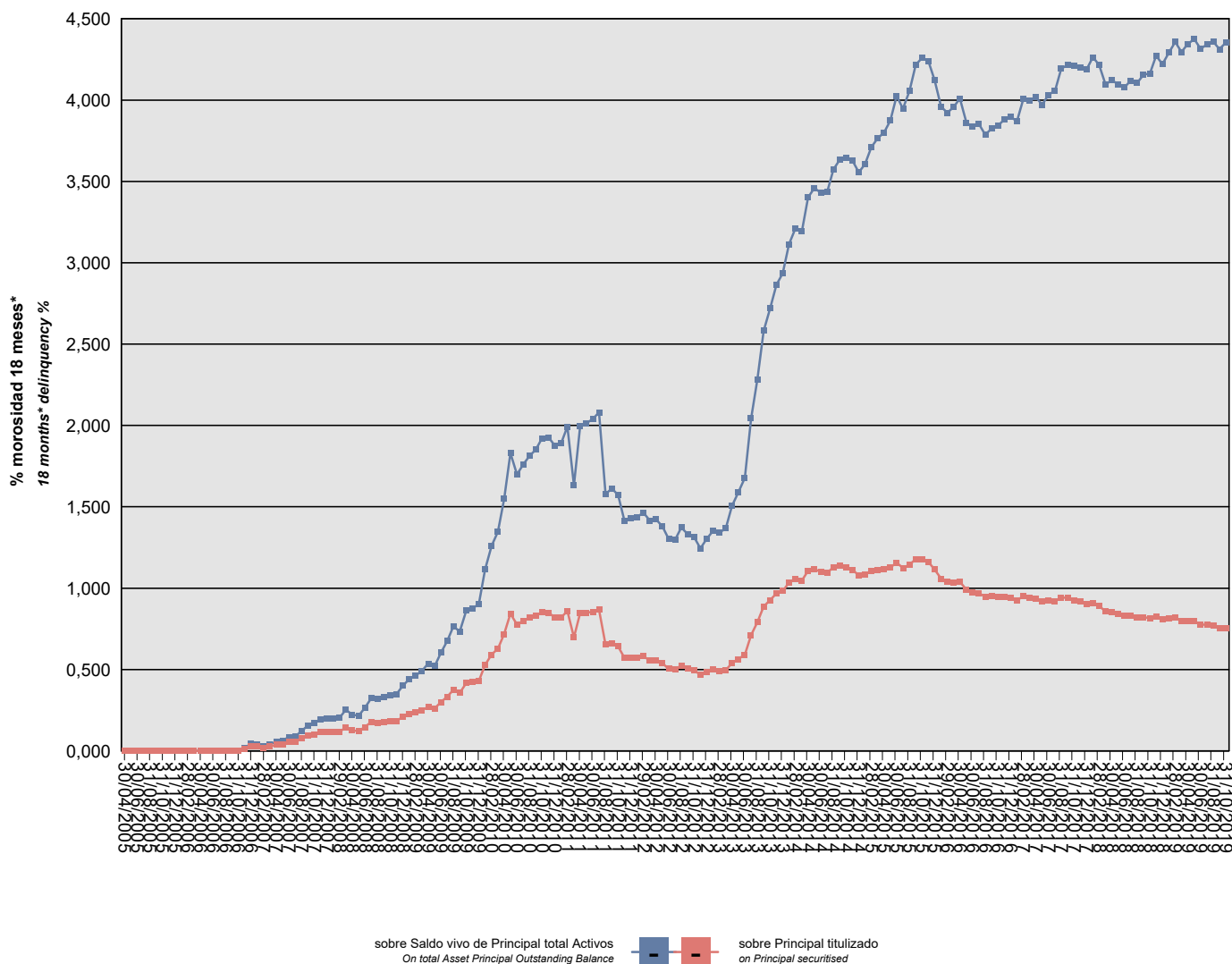
Delinquency analysis: 18 months* delinquency rate

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

Fecha / Date: 31/10/2019

Divisa / Currency: EUR

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*Incluye en su caso los activos titulizados clasificados como dudosos/fallidos por duda razonable sobre reembolso total.
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| Fecha Date | Saldo vivo de Activos en mora *(Ppal. Miles €) Delinquent *Asset Outstanding Balance (€ thou. Principal) | % morosidad 18 meses* 18 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 | 0,000 | 0,00% | 0,00% |
| 31/07/2005 | 0,000 | 0,00% | 0,00% |
| 31/08/2005 | 0,000 | 0,00% | 0,00% |
| 30/09/2005 | 0,000 | 0,00% | 0,00% |
| 31/10/2005 | 0,000 | 0,00% | 0,00% |
| 30/11/2005 | 0,000 | 0,00% | 0,00% |
| 31/12/2005 | 0,000 | 0,00% | 0,00% |
| 31/01/2006 | 0,000 | 0,00% | 0,00% |
| 28/02/2006 | 0,000 | 0,00% | 0,00% |
| 31/03/2006 | 0,000 | 0,00% | 0,00% |
| 30/04/2006 | 0,000 | 0,00% | 0,00% |
| 31/05/2006 | 0,000 | 0,00% | 0,00% |
| 30/06/2006 | 0,000 | 0,00% | 0,00% |
| 31/07/2006 | 0,000 | 0,00% | 0,00% |
| 31/08/2006 | 0,000 | 0,00% | 0,00% |
| 30/09/2006 | 0,000 | 0,00% | 0,00% |
| 31/10/2006 | 0,000 | 0,00% | 0,00% |
| 30/11/2006 | 222,189 | 0,02% | 0,01% |
| 31/12/2006 | 500,283 | 0,04% | 0,03% |
| 31/01/2007 | 473,386 | 0,04% | 0,03% |
| 28/02/2007 | 313,211 | 0,03% | 0,02% |
| 31/03/2007 | 456,814 | 0,04% | 0,03% |
| 30/04/2007 | 608,985 | 0,06% | 0,04% |
| 31/05/2007 | 681,611 | 0,06% | 0,04% |
| 30/06/2007 | 877,847 | 0,08% | 0,05% |
| 31/07/2007 | 912,493 | 0,09% | 0,06% |
| 31/08/2007 | 1.255,469 | 0,12% | 0,08% |
| 30/09/2007 | 1.565,084 | 0,16% | 0,09% |
| 31/10/2007 | 1.682,908 | 0,17% | 0,10% |
| 30/11/2007 | 1.916,297 | 0,19% | 0,12% |
| 31/12/2007 | 1.925,171 | 0,20% | 0,12% |
| 31/01/2008 | 1.925,658 | 0,20% | 0,12% |
| 29/02/2008 | 1.925,658 | 0,20% | 0,12% |
| 31/03/2008 | 2.382,423 | 0,25% | 0,14% |
| 30/04/2008 | 2.072,419 | 0,22% | 0,13% |
| 31/05/2008 | 1.991,413 | 0,22% | 0,12% |
| 30/06/2008 | 2.413,621 | 0,26% | 0,15% |

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Delinquency analysis: 18 months* delinquency rate

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|---------------|---|---|--|
| | | sobre Saldo vivo de Principal total Activos On total Asset Principal Outstanding Balance | sobre Principal titulado on Principal securitised |
| 31/07/2008 | 2.917,581 | 0,32% | 0,18% |
| 31/08/2008 | 2.862,326 | 0,32% | 0,17% |
| 30/09/2008 | 2.940,028 | 0,33% | 0,18% |
| 31/10/2008 | 3.015,258 | 0,34% | 0,18% |
| 30/11/2008 | 3.044,720 | 0,35% | 0,18% |
| 31/12/2008 | 3.450,471 | 0,40% | 0,21% |
| 31/01/2009 | 3.767,157 | 0,44% | 0,23% |
| 28/02/2009 | 3.906,634 | 0,46% | 0,24% |
| 31/03/2009 | 4.109,223 | 0,49% | 0,25% |
| 30/04/2009 | 4.459,620 | 0,54% | 0,27% |
| 31/05/2009 | 4.298,409 | 0,52% | 0,26% |
| 30/06/2009 | 4.947,088 | 0,60% | 0,30% |
| 31/07/2009 | 5.494,686 | 0,68% | 0,33% |
| 31/08/2009 | 6.195,421 | 0,77% | 0,38% |
| 30/09/2009 | 5.876,463 | 0,73% | 0,36% |
| 31/10/2009 | 6.879,790 | 0,86% | 0,42% |
| 30/11/2009 | 6.954,324 | 0,88% | 0,42% |
| 31/12/2009 | 7.073,706 | 0,90% | 0,43% |
| 31/01/2010 | 8.691,450 | 1,12% | 0,53% |
| 28/02/2010 | 9.763,038 | 1,26% | 0,59% |
| 31/03/2010 | 10.358,974 | 1,35% | 0,63% |
| 30/04/2010 | 11.844,376 | 1,55% | 0,72% |
| 31/05/2010 | 13.905,176 | 1,83% | 0,84% |
| 30/06/2010 | 12.801,106 | 1,70% | 0,78% |
| 31/07/2010 | 13.174,799 | 1,76% | 0,80% |
| 31/08/2010 | 13.495,758 | 1,81% | 0,82% |
| 30/09/2010 | 13.685,335 | 1,85% | 0,83% |
| 31/10/2010 | 14.091,751 | 1,92% | 0,85% |
| 30/11/2010 | 14.021,169 | 1,93% | 0,85% |
| 31/12/2010 | 13.502,642 | 1,88% | 0,82% |
| 31/01/2011 | 13.522,731 | 1,89% | 0,82% |
| 28/02/2011 | 14.174,153 | 1,99% | 0,86% |
| 31/03/2011 | 11.507,686 | 1,63% | 0,70% |
| 30/04/2011 | 13.993,265 | 2,00% | 0,85% |
| 31/05/2011 | 14.010,129 | 2,01% | 0,85% |
| 30/06/2011 | 14.114,870 | 2,04% | 0,86% |
| 31/07/2011 | 14.329,671 | 2,08% | 0,87% |
| 31/08/2011 | 10.764,821 | 1,58% | 0,65% |
| 30/09/2011 | 10.936,721 | 1,61% | 0,66% |

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| | | sobre Saldo vivo de Principal total Activos On total Asset Principal Outstanding Balance | sobre Principal titulado on Principal securitised |
| 31/10/2011 | 10.582,455 | 1,57% | 0,64% |
| 30/11/2011 | 9.459,290 | 1,42% | 0,57% |
| 31/12/2011 | 9.462,394 | 1,43% | 0,57% |
| 31/01/2012 | 9.455,162 | 1,44% | 0,57% |
| 29/02/2012 | 9.581,201 | 1,46% | 0,58% |
| 31/03/2012 | 9.208,208 | 1,42% | 0,56% |
| 30/04/2012 | 9.212,676 | 1,42% | 0,56% |
| 31/05/2012 | 8.869,500 | 1,38% | 0,54% |
| 30/06/2012 | 8.306,157 | 1,30% | 0,50% |
| 31/07/2012 | 8.234,144 | 1,30% | 0,50% |
| 31/08/2012 | 8.664,933 | 1,37% | 0,53% |
| 30/09/2012 | 8.338,295 | 1,33% | 0,51% |
| 31/10/2012 | 8.182,003 | 1,31% | 0,50% |
| 30/11/2012 | 7.701,610 | 1,24% | 0,47% |
| 31/12/2012 | 7.981,516 | 1,30% | 0,48% |
| 31/01/2013 | 8.219,707 | 1,35% | 0,50% |
| 28/02/2013 | 8.084,886 | 1,34% | 0,49% |
| 31/03/2013 | 8.185,568 | 1,37% | 0,50% |
| 30/04/2013 | 8.914,196 | 1,51% | 0,54% |
| 31/05/2013 | 9.303,615 | 1,59% | 0,56% |
| 30/06/2013 | 9.737,760 | 1,68% | 0,59% |
| 31/07/2013 | 11.750,579 | 2,04% | 0,71% |
| 31/08/2013 | 13.054,320 | 2,28% | 0,79% |
| 30/09/2013 | 14.635,517 | 2,58% | 0,89% |
| 31/10/2013 | 15.291,097 | 2,72% | 0,93% |
| 30/11/2013 | 15.973,607 | 2,86% | 0,97% |
| 31/12/2013 | 16.205,450 | 2,93% | 0,98% |
| 31/01/2014 | 17.076,065 | 3,11% | 1,03% |
| 28/02/2014 | 17.467,817 | 3,21% | 1,06% |
| 31/03/2014 | 17.254,905 | 3,19% | 1,05% |
| 30/04/2014 | 18.258,006 | 3,40% | 1,11% |
| 31/05/2014 | 18.425,822 | 3,46% | 1,12% |
| 30/06/2014 | 18.162,042 | 3,43% | 1,10% |
| 31/07/2014 | 18.038,596 | 3,43% | 1,09% |
| 31/08/2014 | 18.614,935 | 3,57% | 1,13% |
| 30/09/2014 | 18.762,953 | 3,63% | 1,14% |
| 31/10/2014 | 18.640,915 | 3,65% | 1,13% |
| 30/11/2014 | 18.370,935 | 3,63% | 1,11% |
| 31/12/2014 | 17.798,927 | 3,56% | 1,08% |

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| | | sobre Saldo vivo de Principal total Activos On total Asset Principal Outstanding Balance | sobre Principal titulado on Principal securitised |
| 31/01/2015 | 17.901,934 | 3,61% | 1,08% |
| 28/02/2015 | 18.267,465 | 3,71% | 1,11% |
| 31/03/2015 | 18.359,721 | 3,76% | 1,11% |
| 30/04/2015 | 18.374,987 | 3,80% | 1,11% |
| 31/05/2015 | 18.604,413 | 3,88% | 1,13% |
| 30/06/2015 | 19.091,051 | 4,03% | 1,16% |
| 31/07/2015 | 18.541,939 | 3,95% | 1,12% |
| 31/08/2015 | 18.877,835 | 4,06% | 1,14% |
| 30/09/2015 | 19.444,736 | 4,22% | 1,18% |
| 31/10/2015 | 19.451,508 | 4,26% | 1,18% |
| 30/11/2015 | 19.186,446 | 4,24% | 1,16% |
| 31/12/2015 | 18.410,734 | 4,12% | 1,12% |
| 31/01/2016 | 17.463,349 | 3,96% | 1,06% |
| 29/02/2016 | 17.130,153 | 3,92% | 1,04% |
| 31/03/2016 | 17.092,375 | 3,96% | 1,04% |
| 30/04/2016 | 17.147,773 | 4,01% | 1,04% |
| 31/05/2016 | 16.346,935 | 3,86% | 0,99% |
| 30/06/2016 | 16.088,658 | 3,84% | 0,98% |
| 31/07/2016 | 16.008,202 | 3,85% | 0,97% |
| 31/08/2016 | 15.621,995 | 3,79% | 0,95% |
| 30/09/2016 | 15.656,687 | 3,82% | 0,95% |
| 31/10/2016 | 15.604,314 | 3,84% | 0,95% |
| 30/11/2016 | 15.612,634 | 3,88% | 0,95% |
| 31/12/2016 | 15.534,916 | 3,90% | 0,94% |
| 31/01/2017 | 15.278,921 | 3,87% | 0,93% |
| 28/02/2017 | 15.679,244 | 4,01% | 0,95% |
| 31/03/2017 | 15.482,000 | 3,99% | 0,94% |
| 30/04/2017 | 15.444,240 | 4,02% | 0,94% |
| 31/05/2017 | 15.121,301 | 3,97% | 0,92% |
| 30/06/2017 | 15.209,611 | 4,03% | 0,92% |
| 31/07/2017 | 15.159,020 | 4,06% | 0,92% |
| 31/08/2017 | 15.546,470 | 4,19% | 0,94% |
| 30/09/2017 | 15.495,753 | 4,21% | 0,94% |
| 31/10/2017 | 15.295,864 | 4,21% | 0,93% |
| 30/11/2017 | 15.122,145 | 4,20% | 0,92% |
| 31/12/2017 | 14.896,993 | 4,19% | 0,90% |
| 31/01/2018 | 15.012,249 | 4,26% | 0,91% |
| 28/02/2018 | 14.693,519 | 4,21% | 0,89% |
| 31/03/2018 | 14.133,491 | 4,10% | 0,86% |

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|---------------|---|---|--|
| | | sobre Saldo vivo de Principal total Activos On total Asset Principal Outstanding Balance | sobre Principal titulado on Principal securitised |
| 30/04/2018 | 14.090,430 | 4,12% | 0,85% |
| 31/05/2018 | 13.872,981 | 4,10% | 0,84% |
| 30/06/2018 | 13.680,595 | 4,08% | 0,83% |
| 31/07/2018 | 13.684,801 | 4,12% | 0,83% |
| 31/08/2018 | 13.524,768 | 4,11% | 0,82% |
| 30/09/2018 | 13.555,152 | 4,16% | 0,82% |
| 31/10/2018 | 13.446,939 | 4,16% | 0,81% |
| 30/11/2018 | 13.656,812 | 4,27% | 0,83% |
| 31/12/2018 | 13.340,455 | 4,22% | 0,81% |
| 31/01/2019 | 13.433,386 | 4,29% | 0,81% |
| 28/02/2019 | 13.489,569 | 4,36% | 0,82% |
| 31/03/2019 | 13.162,103 | 4,30% | 0,80% |
| 30/04/2019 | 13.192,097 | 4,34% | 0,80% |
| 31/05/2019 | 13.133,366 | 4,38% | 0,80% |
| 30/06/2019 | 12.814,970 | 4,32% | 0,78% |
| 31/07/2019 | 12.771,643 | 4,34% | 0,77% |
| 31/08/2019 | 12.703,045 | 4,36% | 0,77% |
| 30/09/2019 | 12.432,474 | 4,31% | 0,75% |
| 31/10/2019 | 12.414,342 | 4,35% | 0,75% |

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