

## MORTGAGE SECURITIZATION FUND "AyT Génova Hipotecario VIII, F.T.H"

## Bonds Coupon's Payment of the next 15<sup>th</sup> of November 2006

| CONCEPT   | Tranche A1     | Tranche A2  | Tranche B   | Tranche C   | Tranche D     |
|---|----------------|-------------|-------------|-------------|---------------|
| <ol> <li>Interest payment, which may result for the Bonds 12<sup>th</sup> June 2006<br/>(inclusive) to 15<sup>th</sup> November 2006 (exclusive).</li> </ol>  | 683.15 euro    | 704.82 euro | 722.15 euro | 776.32 euro | 1,107.82 euro |
| <ol> <li>Net Interest payment, which may result for the Bonds 12th June<br/>2006 (inclusive) to 15h November 2006 (exclusive).</li> </ol>   | 580.68 euro    | 599.10 euro | 613.83 euro | 659.87 euro | 941.65 euro   |
| <ol> <li>Bonds Nominal Reduction, which may result for the Bonds 12th June<br/>2006 (inclusive) to 15th November 2006 (exclusive).</li> </ol>   | 9,808.53 euro  | 0.00 euro   | 0.00 euro   | 0.00 euro   | 0.00 euro     |
| 4. CPR  | 6.56 %         |             |             |             |               |
| <ol> <li>Average residual life of the Bonds estimated on the assumption tha<br/>such early repayment rate will be constant</li> </ol>   | 1.13 years     | 9.24 years  | 12.37 years | 12.37 years | 12.37 Years   |
| 6. Bond Balance   | 40,191.47 euro | 50,000 euro | 50,000 euro | 50,000 euro | 50,000 euro   |
| 7. % of initial Bond Balance  | 80.38 %        | 100 %       | 100 %       | 100 %       | 100 %         |
| <ol> <li>Accrued amounts of interest and repayment which have been paid<br/>due to insufficient available Funds</li> </ol>  | 0.00 euro      | 0.00 euro   | 0.00 euro   | 0.00 euro   | 0.00 euro     |
| <ol> <li>Interest Rate which may result for each Tranche of Bonds, for the<br/>next Interest Accrual Period 15th November 2006 (inclusive) to 15th<br/>of February 2007 (exclusive), in accordance with the Brochure</li> </ol> |                | 3.727%      | 3.807%      | 4.057%      | 5.587%        |

Madrid, 13th November 2006