| MORTGAGE SECURITIZATION FUND " AyT Génova Hipotecario VIII, F. $\mathcal{T} \mathscr{H}^{\prime}$ Bonds Coupon's Payment of the next $15^{\text {th }}$ of November 2006 |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: |
| CONCEPT | Tranche A1 | Tranche A2 | Tranche B | Tranche C | Tranche D |
| 1. Interest payment, which may result for the Bonds $12^{\text {th }}$ June 2006 (inclusive) to $15^{\text {th }}$ November 2006 (exclusive). | 683.15 euro | 704.82 euro | 722.15 euro | 776.32 euro | 1,107.82 euro |
| 2. Net Interest payment, which may result for the Bonds 12 th June 2006 (inclusive) to 15h November 2006 (exclusive). | 580.68 euro | 599.10 euro | 613.83 euro | 659.87 euro | 941.65 euro |
| 3. Bonds Nominal Reduction, which may result for the Bonds 12th June 2006 (inclusive) to 15th November 2006 (exclusive). | 9,808.53 euro | 0.00 euro | 0.00 euro | 0.00 euro | 0.00 euro |
| 4. CPR | 6.56 \% |  |  |  |  |
| 5. Average residual life of the Bonds estimated on the assumption that such early repayment rate will be constant | 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 \% |
| 8. Accrued amounts of interest and repayment which have been paid due to insufficient available Funds | 0.00 euro | 0.00 euro | 0.00 euro | 0.00 euro | 0.00 euro |
| 9. Interest Rate which may result for each Tranche of Bonds, for the next Interest Accrual Period 15th November 2006 (inclusive) to 15th of February 2007 (exclusive), in accordance with the Brochure | 3.627\% | 3.727\% | 3.807\% | 4.057\% | 5.587\% |

