

## MBS BANCAJA 8 Fondo de Titulización de Activos

### Cartera de Activos Titulizados / Portfolio of Securitised Assets

### Distribución por Intervalos de Tipos de Interés Nominal Anual / Distribution by Nominal Annual Interest Rate Intervals

Activos / Assets: Préstamos hipotecarios (CTHs) / Mortgage loans

Fecha / Date: 30/09/2012

Divisa / Currency: EUR

| Intervalos de Tipos de Interés<br><i>Interest Rate Intervals</i> |       | Saldo Vivo de Principal<br><i>Outstanding Principal Balance</i> |        |                  |        | Principal Vencido Impagado<br><i>Overdue Principal</i> |        |                  |        | Principal Pendiente Vencimiento<br><i>Outstanding Principal</i> |        |                  |        | % Tipo de Interés<br><i>% Interest Rate</i> |       |       |
|------------------------------------------------------------------|-------|-----------------------------------------------------------------|--------|------------------|--------|--------------------------------------------------------|--------|------------------|--------|-----------------------------------------------------------------|--------|------------------|--------|---------------------------------------------|-------|-------|
|                                                                  |       | Num.                                                            | %      | Importe / Amount | %      | Num.                                                   | %      | Importe / Amount | %      | Num.                                                            | %      | Importe / Amount | %      | Med.Pond.<br>W. Avg.                        | Min.  | Max.  |
| 1,500                                                            | 1,999 | 174                                                             | 6,25   | 31.201.168,24    | 7,48   | 14                                                     | 4,15   | 98.823,04        | 13,63  | 174                                                             | 6,26   | 31.102.345,20    | 7,47   | 1,853                                       | 1,561 | 1,999 |
| 2,000                                                            | 2,499 | 835                                                             | 29,97  | 123.904.357,88   | 29,70  | 73                                                     | 21,66  | 163.349,95       | 22,53  | 834                                                             | 29,99  | 123.741.007,93   | 29,72  | 2,287                                       | 2,000 | 2,499 |
| 2,500                                                            | 2,999 | 1.004                                                           | 36,04  | 151.690.668,62   | 36,36  | 122                                                    | 36,20  | 134.031,30       | 18,49  | 1.004                                                           | 36,10  | 151.556.637,32   | 36,40  | 2,733                                       | 2,500 | 2,999 |
| 3,000                                                            | 3,499 | 697                                                             | 25,02  | 99.330.641,15    | 23,81  | 110                                                    | 32,64  | 188.298,94       | 25,97  | 694                                                             | 24,96  | 99.142.342,21    | 23,81  | 3,192                                       | 3,000 | 3,499 |
| 3,500                                                            | 3,999 | 58                                                              | 2,08   | 8.115.250,89     | 1,95   | 10                                                     | 2,97   | 54.787,24        | 7,56   | 58                                                              | 2,09   | 8.060.463,65     | 1,94   | 3,647                                       | 3,500 | 3,999 |
| 4,000                                                            | 4,499 | 12                                                              | 0,43   | 1.974.641,38     | 0,47   | 5                                                      | 1,48   | 71.414,77        | 9,85   | 11                                                              | 0,40   | 1.903.226,61     | 0,46   | 4,191                                       | 4,067 | 4,494 |
| 4,500                                                            | 4,999 | 4                                                               | 0,14   | 445.348,15       | 0,11   | 1                                                      | 0,30   | 339,45           | 0,05   | 4                                                               | 0,14   | 445.008,70       | 0,11   | 4,532                                       | 4,504 | 4,610 |
| 5,000                                                            | 5,499 | 2                                                               | 0,07   | 480.422,10       | 0,12   | 2                                                      | 0,59   | 13.942,96        | 1,92   | 2                                                               | 0,07   | 466.479,14       | 0,11   | 5,042                                       | 5,004 | 5,067 |
| Total :                                                          |       | 2.786                                                           | 100,00 | 417.142.498,41   | 100,00 | 337                                                    | 100,00 | 724.987,65       | 100,00 | 2.781                                                           | 100,00 | 416.417.510,76   | 100,00 |                                             |       |       |
| Media Ponderada / <i>Weighted Average</i> :                      |       |                                                                 |        |                  |        |                                                        |        |                  |        |                                                                 |        |                  |        | 2,673                                       |       |       |
| Media Simple / <i>Average</i> :                                  |       |                                                                 |        | 149.728,10       |        | 2.151,30                                               |        |                  |        | 149.736,61                                                      |        |                  |        | 2,692                                       |       |       |
| Mínimo / <i>Minimum</i> :                                        |       |                                                                 |        | 2.987,79         |        | 0,16                                                   |        |                  |        | 6.871,33                                                        |        |                  |        | 1,561                                       |       |       |
| Máximo / <i>Maximum</i> :                                        |       |                                                                 |        | 967.618,71       |        | 87.514,26                                              |        |                  |        | 880.104,45                                                      |        |                  |        | 5,067                                       |       |       |