

## 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: 31/05/2013

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.  |
| 0,500                                                            | 0,999 | 8                                                               | 0,30   | 1.605.819,41     | 0,41   | 0                                                      | 0,00   | 0,00             | 0,00   | 8                                                               | 0,30   | 1.605.819,41     | 0,41   | 0,979                                       | 0,949 | 0,999 |
| 1,000                                                            | 1,499 | 533                                                             | 19,78  | 90.393.088,91    | 22,98  | 30                                                     | 8,60   | 81.514,62        | 9,78   | 533                                                             | 19,80  | 90.311.574,29    | 23,01  | 1,278                                       | 1,025 | 1,499 |
| 1,500                                                            | 1,999 | 1.090                                                           | 40,46  | 157.365.603,42   | 40,01  | 136                                                    | 38,97  | 257.294,76       | 30,87  | 1.090                                                           | 40,49  | 157.108.308,66   | 40,03  | 1,744                                       | 1,500 | 1,999 |
| 2,000                                                            | 2,499 | 782                                                             | 29,03  | 109.165.409,52   | 27,76  | 116                                                    | 33,24  | 254.591,54       | 30,54  | 781                                                             | 29,01  | 108.910.817,98   | 27,75  | 2,227                                       | 2,000 | 2,499 |
| 2,500                                                            | 2,999 | 225                                                             | 8,35   | 27.288.950,36    | 6,94   | 50                                                     | 14,33  | 77.569,29        | 9,31   | 225                                                             | 8,36   | 27.211.381,07    | 6,93   | 2,632                                       | 2,500 | 2,994 |
| 3,000                                                            | 3,499 | 39                                                              | 1,45   | 4.923.254,22     | 1,25   | 13                                                     | 3,72   | 18.644,85        | 2,24   | 39                                                              | 1,45   | 4.904.609,37     | 1,25   | 3,233                                       | 3,000 | 3,490 |
| 3,500                                                            | 3,999 | 14                                                              | 0,52   | 2.178.779,96     | 0,55   | 3                                                      | 0,86   | 87.080,11        | 10,45  | 14                                                              | 0,52   | 2.091.699,85     | 0,53   | 3,723                                       | 3,500 | 3,868 |
| 4,000                                                            | 4,499 | 3                                                               | 0,11   | 391.932,79       | 0,10   | 1                                                      | 0,29   | 56.878,43        | 6,82   | 2                                                               | 0,07   | 335.054,36       | 0,09   | 4,306                                       | 4,166 | 4,368 |
| Total :                                                          |       | 2.694                                                           | 100,00 | 393.312.838,59   | 100,00 | 349                                                    | 100,00 | 833.573,60       | 100,00 | 2.692                                                           | 100,00 | 392.479.264,99   | 100,00 |                                             |       |       |
| Media Ponderada / <i>Weighted Average</i> :                      |       |                                                                 |        |                  |        |                                                        |        |                  |        |                                                                 |        |                  |        | 1,860                                       |       |       |
| Media Simple / <i>Average</i> :                                  |       |                                                                 |        | 145.995,86       |        | 2.388,46                                               |        |                  |        | 145.794,67                                                      |        |                  |        | 1,906                                       |       |       |
| Mínimo / <i>Minimum</i> :                                        |       |                                                                 |        | 3.082,61         |        | 1,00                                                   |        |                  |        | 3.070,78                                                        |        |                  |        | 0,949                                       |       |       |
| Máximo / <i>Maximum</i> :                                        |       |                                                                 |        | 783.092,28       |        | 84.690,05                                              |        |                  |        | 783.092,28                                                      |        |                  |        | 4,368                                       |       |       |