

## MBS BANCAJA 8 Fondo de Titulización de Activos

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

#### Distribución por Intervalos de Relación Principal actual / Valor de Tasación (%CLTV) / Distribution by current Loan-to-Value Ratio (% CLTV) Intervals

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

Fecha / Date: 31/01/2014

Divisa / Currency : EUR

| Intervalos de %CLTV<br>%CLTV Intervals |        | Saldo Vivo de Principal<br>Outstanding Principal Balance |        |                  |        | Principal Vencido Impagado<br>Overdue Principal |        |                  |        | Principal Pendiente Vencimiento<br>Outstanding Principal |        |                  |        | %CLTV Media Ponderada<br>Weighted Average % CLTV |          |
|----------------------------------------|--------|----------------------------------------------------------|--------|------------------|--------|-------------------------------------------------|--------|------------------|--------|----------------------------------------------------------|--------|------------------|--------|--------------------------------------------------|----------|
|                                        |        | Num.                                                     | %      | Importe / Amount | %      | Num.                                            | %      | Importe / Amount | %      | Num.                                                     | %      | Importe / Amount | %      | SVP / OPB                                        | PPV / OP |
| 0,01                                   | 5,00   | 34                                                       | 1,29   | 2.269.397,26     | 0,61   | 29                                              | 7,88   | 2.236.089,72     | 65,54  | 5                                                        | 0,19   | 33.307,54        | 0,01   | 42,031                                           | 3,608    |
| 5,01                                   | 10,00  | 16                                                       | 0,61   | 449.454,38       | 0,12   | 0                                               | 0,00   | 0,00             | 0,00   | 16                                                       | 0,62   | 449.454,38       | 0,12   | 8,289                                            | 8,289    |
| 10,01                                  | 15,00  | 22                                                       | 0,84   | 531.298,97       | 0,14   | 0                                               | 0,00   | 0,00             | 0,00   | 22                                                       | 0,85   | 531.298,97       | 0,14   | 13,064                                           | 13,064   |
| 15,01                                  | 20,00  | 47                                                       | 1,79   | 1.481.140,93     | 0,40   | 4                                               | 1,09   | 1.054,01         | 0,03   | 47                                                       | 1,81   | 1.480.086,92     | 0,40   | 17,648                                           | 17,636   |
| 20,01                                  | 25,00  | 39                                                       | 1,48   | 1.642.842,60     | 0,44   | 2                                               | 0,54   | 905,51           | 0,03   | 39                                                       | 1,50   | 1.641.937,09     | 0,44   | 22,385                                           | 22,374   |
| 25,01                                  | 30,00  | 47                                                       | 1,79   | 2.445.792,04     | 0,65   | 1                                               | 0,27   | 3.057,56         | 0,09   | 47                                                       | 1,81   | 2.442.734,48     | 0,66   | 27,653                                           | 27,609   |
| 30,01                                  | 35,00  | 41                                                       | 1,56   | 2.225.745,56     | 0,59   | 3                                               | 0,82   | 3.497,02         | 0,10   | 41                                                       | 1,58   | 2.222.248,54     | 0,60   | 32,553                                           | 32,499   |
| 35,01                                  | 40,00  | 46                                                       | 1,75   | 3.508.749,77     | 0,94   | 1                                               | 0,27   | 143,06           | 0,00   | 46                                                       | 1,77   | 3.508.606,71     | 0,95   | 37,447                                           | 37,446   |
| 40,01                                  | 45,00  | 46                                                       | 1,75   | 3.653.305,27     | 0,98   | 5                                               | 1,36   | 123.327,42       | 3,61   | 46                                                       | 1,77   | 3.529.977,85     | 0,95   | 44,673                                           | 42,594   |
| 45,01                                  | 50,00  | 43                                                       | 1,64   | 3.819.880,39     | 1,02   | 5                                               | 1,36   | 2.311,42         | 0,07   | 43                                                       | 1,65   | 3.817.568,97     | 1,03   | 47,902                                           | 47,873   |
| 50,01                                  | 55,00  | 75                                                       | 2,85   | 8.806.056,37     | 2,35   | 8                                               | 2,17   | 106.690,46       | 3,13   | 75                                                       | 2,88   | 8.699.365,91     | 2,35   | 53,448                                           | 52,739   |
| 55,01                                  | 60,00  | 83                                                       | 3,16   | 9.149.066,42     | 2,44   | 7                                               | 1,90   | 36.669,77        | 1,07   | 83                                                       | 3,19   | 9.112.396,65     | 2,46   | 57,645                                           | 57,404   |
| 60,01                                  | 65,00  | 78                                                       | 2,97   | 9.572.765,62     | 2,56   | 5                                               | 1,36   | 12.203,88        | 0,36   | 78                                                       | 3,00   | 9.560.561,74     | 2,58   | 62,862                                           | 62,773   |
| 65,01                                  | 70,00  | 85                                                       | 3,23   | 11.816.268,03    | 3,16   | 6                                               | 1,63   | 7.350,90         | 0,22   | 85                                                       | 3,27   | 11.808.917,13    | 3,18   | 67,840                                           | 67,797   |
| 70,01                                  | 75,00  | 183                                                      | 6,96   | 25.822.800,63    | 6,90   | 16                                              | 4,35   | 124.600,13       | 3,65   | 183                                                      | 7,04   | 25.698.200,50    | 6,93   | 73,374                                           | 72,981   |
| 75,01                                  | 80,00  | 498                                                      | 18,94  | 78.456.967,11    | 20,96  | 76                                              | 20,65  | 225.349,88       | 6,61   | 498                                                      | 19,15  | 78.231.617,23    | 21,09  | 77,954                                           | 77,722   |
| 80,01                                  | 85,00  | 538                                                      | 20,46  | 88.693.413,62    | 23,69  | 86                                              | 23,37  | 234.548,22       | 6,87   | 538                                                      | 20,69  | 88.458.865,40    | 23,85  | 82,613                                           | 82,387   |
| 85,01                                  | 90,00  | 369                                                      | 14,04  | 62.441.532,43    | 16,68  | 63                                              | 17,12  | 155.121,07       | 4,55   | 369                                                      | 14,19  | 62.286.411,36    | 16,79  | 87,339                                           | 87,115   |
| 90,01                                  | 95,00  | 276                                                      | 10,50  | 46.420.154,72    | 12,40  | 37                                              | 10,05  | 104.147,10       | 3,05   | 276                                                      | 10,62  | 46.316.007,62    | 12,49  | 92,523                                           | 92,311   |
| 95,01                                  | 100,00 | 63                                                       | 2,40   | 11.174.645,41    | 2,98   | 14                                              | 3,80   | 34.688,21        | 1,02   | 63                                                       | 2,42   | 11.139.957,20    | 3,00   | 97,619                                           | 97,315   |
| Total :                                |        | 2.629                                                    | 100,00 | 374.381.277,53   | 100,00 | 368                                             | 100,00 | 3.411.755,34     | 100,00 | 2.600                                                    | 100,00 | 370.969.522,19   | 100,00 |                                                  |          |
| Media Ponderada / Weighted Average :   |        |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 78,437                                           | 78,415   |
| Media Simple / Average :               |        |                                                          |        | 142.404,44       |        |                                                 |        | 9.271,07         |        |                                                          |        | 142.680,59       |        | 72,836                                           | 72,248   |
| Mínimo / Minimum :                     |        |                                                          |        | 1.594,10         |        |                                                 |        | 1,26             |        |                                                          |        | 1.594,10         |        | 0,621                                            | 0,000    |
| Máximo / Maximum :                     |        |                                                          |        | 756.120,83       |        |                                                 |        | 217.174,52       |        |                                                          |        | 756.120,83       |        | 100,000                                          | 100,000  |