

## MBS BANCAJA 8 Fondo de Titulización de Activos

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

#### Situación de impagados: Clasificación por Primera Cuota Vencida y no Pagada / Current delinquency: Classification by First Overdue Instalment

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

Fecha / Date: 31/12/2015

Divisa / Currency: EUR

| Antigüedad<br>Aging                                      | Deuda Vencida<br>Overdue Debt |                     |                       |                |                     |               | Deuda Pendiente de Vencer<br>Outstanding Debt |               |                | Deuda total<br>Total Debt |               |                           | Garantía<br>Security | % Deuda/Tasación<br>% Loan to Value |                    |
|----------------------------------------------------------|-------------------------------|---------------------|-----------------------|----------------|---------------------|---------------|-----------------------------------------------|---------------|----------------|---------------------------|---------------|---------------------------|----------------------|-------------------------------------|--------------------|
|                                                          | Num.                          | Principal           | Intereses<br>Interest | Otros<br>Other | Total               | %             | Principal                                     | %             | Otros<br>Other | Principal                 | %             | Deuda total<br>Total Debt | V. Tasación<br>Value | s/Principal<br>o/Principal          | s/Total<br>o/Total |
| <b>Impagados / Delinquencies</b>                         |                               |                     |                       |                |                     |               |                                               |               |                |                           |               |                           |                      |                                     |                    |
| De > 0 a ≤ 1 Mes<br>Up to 1 month                        | 39                            | 7.474,52            | 3.925,93              | 0,00           | 11.400,45           | 0,48          | 5.213.696,41                                  | 17,61         | 0,00           | 5.221.170,93              | 16,84         | 5.225.096,86              | 6.859.407,98         | 76,1169                             | 76,1742            |
| De > 1 a ≤ 2 Meses<br>from > 1 to ≤ 2 months             | 16                            | 8.181,73            | 3.822,23              | 0,00           | 12.003,96           | 0,51          | 2.114.698,50                                  | 7,14          | 0,00           | 2.122.880,23              | 6,85          | 2.126.702,46              | 3.049.957,73         | 69,6036                             | 69,7289            |
| De > 2 a ≤ 3 Meses<br>from > 2 to ≤ 3 months             | 17                            | 12.527,07           | 5.858,95              | 0,00           | 18.386,02           | 0,77          | 1.946.247,13                                  | 6,57          | 0,00           | 1.958.774,20              | 6,32          | 1.964.633,15              | 2.801.703,70         | 69,9137                             | 70,1228            |
| De > 3 a ≤ 6 Meses<br>from > 3 to ≤ 6 months             | 6                             | 7.138,31            | 3.487,39              | 0,00           | 10.625,70           | 0,45          | 642.040,57                                    | 2,17          | 0,00           | 649.178,88                | 2,09          | 652.666,27                | 845.026,84           | 76,8235                             | 77,2362            |
| De > 6 a < 12 Meses<br>from > 6 to < 12 months           | 12                            | 44.642,14           | 25.359,42             | 0,00           | 70.001,56           | 2,95          | 2.062.372,74                                  | 6,97          | 0,00           | 2.107.014,88              | 6,79          | 2.132.374,30              | 2.773.507,54         | 75,9693                             | 76,8837            |
| De ≥ 12 a < 18 Meses<br>from ≥ 12 to < 18 months         | 19                            | 123.287,72          | 64.636,65             | 0,00           | 187.924,37          | 7,91          | 3.000.098,14                                  | 10,13         | 0,00           | 3.123.385,86              | 10,07         | 3.188.022,51              | 4.039.990,99         | 77,3117                             | 78,9116            |
| De ≥ 18 a < 24 Meses<br>from ≥ 18 to < 24 months         | 19                            | 160.980,79          | 72.821,83             | 0,00           | 233.802,62          | 9,84          | 2.518.709,86                                  | 8,51          | 0,00           | 2.679.690,65              | 8,64          | 2.752.512,48              | 3.412.276,31         | 78,5309                             | 80,6650            |
| De ≥ 2 Años<br>from ≥ 2 years                            | 75                            | 1.037.730,72        | 793.246,15            | 0,00           | 1.830.976,87        | 77,09         | 12.111.853,87                                 | 40,90         | 0,00           | 13.149.584,59             | 42,40         | 13.942.830,74             | 16.089.618,21        | 81,7271                             | 86,6573            |
| <b>Subtotal :</b>                                        | <b>203</b>                    | <b>1.401.963,00</b> | <b>973.158,55</b>     | <b>0,00</b>    | <b>2.375.121,55</b> | <b>100,00</b> | <b>29.609.717,22</b>                          | <b>100,00</b> | <b>0,00</b>    | <b>31.011.680,22</b>      | <b>100,00</b> | <b>31.984.838,77</b>      | <b>39.871.489,30</b> | <b>77,7791</b>                      | <b>80,2198</b>     |
| <b>Dudosos (subjettivos) / Doubt debts (subjectives)</b> |                               |                     |                       |                |                     |               |                                               |               |                |                           |               |                           |                      |                                     |                    |
| De > 0 a ≤ 1 Mes<br>Up to 1 month                        | 13                            | 779.556,61          | 1.133,17              | 0,00           | 780.689,78          | 9,17          | 0,00                                          | 0,00          | 0,00           | 779.556,61                | 9,39          | 780.689,78                | 2.644.232,27         | 29,4814                             | 29,5243            |
| De > 1 a ≤ 2 Meses<br>from > 1 to ≤ 2 months             | 3                             | 70.813,61           | 321,11                | 0,00           | 71.134,72           | 0,84          | 0,00                                          | 0,00          | 0,00           | 70.813,61                 | 0,85          | 71.134,72                 | 501.836,74           | 14,1109                             | 14,1749            |
| De > 2 a ≤ 3 Meses<br>from > 2 to ≤ 3 months             | 3                             | 111.383,31          | 535,31                | 0,00           | 111.918,62          | 1,31          | 0,00                                          | 0,00          | 0,00           | 111.383,31                | 1,34          | 111.918,62                | 440.938,65           | 25,2605                             | 25,3819            |
| De > 3 a ≤ 6 Meses<br>from > 3 to ≤ 6 months             | 10                            | 638.723,48          | 4.144,39              | 0,00           | 642.867,87          | 7,55          | 0,00                                          | 0,00          | 0,00           | 638.723,48                | 7,70          | 642.867,87                | 1.823.558,23         | 35,0262                             | 35,2535            |
| De > 6 a < 12 Meses<br>from > 6 to < 12 months           | 27                            | 1.356.875,04        | 18.823,97             | 0,00           | 1.375.699,01        | 16,15         | 0,00                                          | 0,00          | 0,00           | 1.356.875,04              | 16,35         | 1.375.699,01              | 5.069.276,65         | 26,7666                             | 27,1380            |
| De ≥ 12 a < 18 Meses<br>from ≥ 12 to < 18 months         | 25                            | 1.918.051,14        | 40.192,07             | 0,00           | 1.958.243,21        | 22,99         | 0,00                                          | 0,00          | 0,00           | 1.918.051,14              | 23,11         | 1.958.243,21              | 4.967.934,73         | 38,6086                             | 39,4177            |
| De ≥ 18 a < 24 Meses                                     | 20                            | 1.182.994,58        | 31.925,60             | 0,00           | 1.214.920,18        | 14,27         | 0,00                                          | 0,00          | 0,00           | 1.182.994,58              | 14,25         | 1.214.920,18              | 3.905.963,86         | 30,2869                             | 31,1042            |

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|-------------------------------|-------------------------------|--------------|-----------------------|----------------|---------------|--------|-----------------------------------------------|------|----------------|---------------------------|--------|---------------------------|----------------------|-------------------------------------|--------------------|
|                               | Num.                          | Principal    | Intereses<br>Interest | Otros<br>Other | Total         | %      | Principal                                     | %    | Otros<br>Other | Principal                 | %      | Deuda total<br>Total Debt | V. Tasación<br>Value | s/Principal<br>o/Principal          | s/Total<br>o/Total |
| from ≥ 18 to < 24 months      |                               |              |                       |                |               |        |                                               |      |                |                           |        |                           |                      |                                     |                    |
| De ≥ 2 Años<br>from ≥ 2 years | 26                            | 2.241.513,32 | 119.276,67            | 0,00           | 2.360.789,99  | 27,72  | 0,00                                          | 0,00 | 0,00           | 2.241.513,32              | 27,01  | 2.360.789,99              | 7.153.879,41         | 31,3328                             | 33,0001            |
| Subtotal :                    | 127                           | 8.299.911,09 | 216.352,29            | 0,00           | 8.516.263,38  | 100,00 | 0,00                                          | 0,00 | 0,00           | 8.299.911,09              | 100,00 | 8.516.263,38              | 26.507.620,54        | 31,3114                             | 32,1276            |
| Total :                       | 330                           | 9.701.874,09 | 1.189.510,84          | 0,00           | 10.891.384,93 |        | 29.609.717,22                                 |      | 0,00           | 39.311.591,31             |        | 40.501.102,15             | 66.379.109,84        | 59,2228                             | 61,0148            |