

MBS BANCAJA 8 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Análisis de morosidad: Tasa de entrada acumulada en mora +3 meses (trimestres naturales desde constitución Fondo) - Detalle por años originación activos

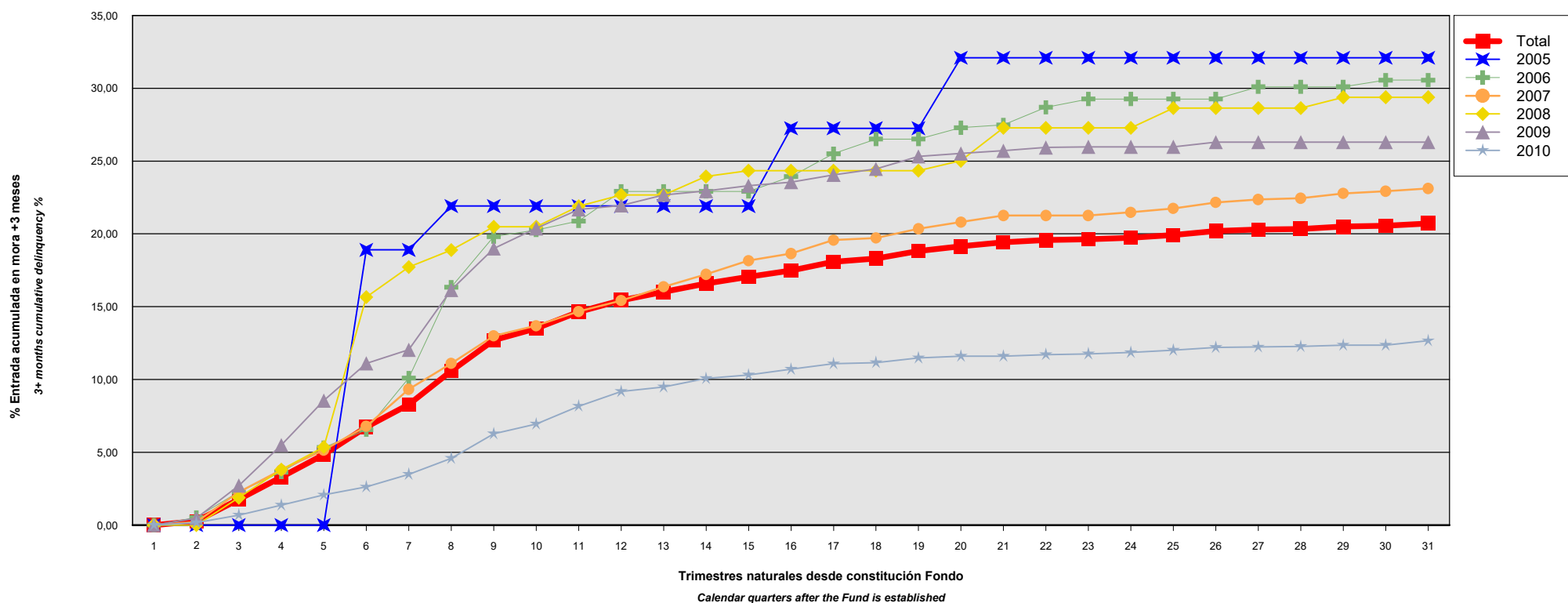
Delinquency analysis: 3+ months cumulative delinquency rate (calendar quarters after the Fund is established) - Detailed by asset origination years

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

Fecha / Date: 31/05/2018

Divisa / Currency: EUR

Esta serie histórica calculada a esta fecha puede diferir de las series históricas calculadas con anterioridad a consecuencia de cobros de los activos titulizados comunicados o modificados por el Administrador correspondiente con posterioridad a sus fechas de efectividad / This historical series calculated as at today's date may differ from previously calculated historical series following collections of the securitised assets communicated or modified by the relevant Servicer after their effective dates



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Originación activo Asset origination	Total	2005	2006	2007	2008	2009	2010
Principal titulizado (mill. €) Principal securitised (€ million)	450,067	2,471	22,366	129,320	18,337	111,605	165,967
Nº activos / N°. of assets	2.873	16	125	748	104	650	1.230
1	0,00% 0	0,00% 0	0,00% 0	0,00% 0	0,00% 0	0,00% 0	0,00% 0
2	0,27% 8	0,00% 0	0,53% 1	0,22% 2	0,00% 0	0,48% 3	0,17% 2
3	1,77% 39	0,00% 0	2,28% 3	2,26% 12	1,88% 1	2,72% 16	0,69% 7
4	3,29% 77	0,00% 0	3,64% 4	3,79% 23	3,81% 4	5,50% 31	1,37% 15
5	4,85% 117	0,00% 0	5,33% 6	5,15% 33	5,36% 6	8,55% 49	2,07% 23
6	6,74% 165	18,90% 2	6,55% 7	6,79% 46	15,66% 16	11,11% 64	2,62% 30
7	8,28% 210	18,90% 2	10,10% 12	9,33% 63	17,72% 19	12,04% 73	3,49% 41
8	10,59% 274	21,91% 3	16,34% 16	11,11% 78	18,89% 20	16,15% 100	4,59% 57
9	12,70% 327	21,91% 3	19,81% 21	13,00% 94	20,49% 21	18,99% 115	6,27% 73
10	13,51% 352	21,91% 3	20,27% 22	13,69% 100	20,49% 21	20,38% 124	6,94% 82
11	14,65% 382	21,91% 3	20,88% 23	14,67% 108	21,89% 22	21,68% 132	8,17% 94
12	15,44% 405	21,91% 3	22,92% 25	15,42% 115	22,67% 23	21,95% 134	9,18% 105
13	16,01% 424	21,91% 3	22,92% 25	16,37% 122	22,67% 23	22,67% 139	9,49% 112
14	16,58% 439	21,91% 3	22,92% 25	17,22% 128	23,94% 24	22,94% 141	10,07% 118
15	17,05% 455	21,91% 3	22,92% 25	18,16% 136	24,34% 25	23,31% 144	10,31% 122
16	17,48% 469	27,25% 4	23,93% 26	18,65% 142	24,34% 25	23,55% 146	10,71% 126
17	18,08% 484	27,25% 4	25,50% 27	19,57% 148	24,34% 25	24,05% 149	11,08% 131
18	18,31% 493	27,25% 4	26,51% 29	19,72% 150	24,34% 25	24,46% 152	11,16% 133

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Relevant Services after their effective dates													
	Total	2005		2006		2007		2008		2009		2010	
19	18,82% 507	27,25%	4	26,51% 29	20,35% 156	24,34%	25	25,32% 158	11,48%	135			
20	19,14% 517	32,09%	5	27,29% 30	20,81% 160	25,02%	26	25,52% 159	11,60%	137			
21	19,42% 525	32,09%	5	27,48% 31	21,26% 164	27,28%	28	25,71% 160	11,60%	137			
22	19,57% 531	32,09%	5	28,69% 34	21,26% 164	27,28%	28	25,93% 162	11,71%	138			
23	19,63% 535	32,09%	5	29,26% 35	21,26% 164	27,28%	28	25,98% 163	11,76%	140			
24	19,73% 539	32,09%	5	29,26% 35	21,48% 167	27,28%	28	25,98% 163	11,85%	141			
25	19,92% 544	32,09%	5	29,26% 35	21,75% 169	28,64%	29	25,98% 163	12,01%	143			
26	20,19% 551	32,09%	5	29,26% 35	22,16% 172	28,64%	29	26,30% 165	12,20%	145			
27	20,30% 555	32,09%	5	30,10% 36	22,36% 174	28,64%	29	26,30% 165	12,23%	146			
28	20,34% 557	32,09%	5	30,10% 36	22,45% 175	28,64%	29	26,30% 165	12,27%	147			
29	20,50% 564	32,09%	5	30,10% 36	22,78% 178	29,38%	30	26,30% 165	12,36%	150			
30	20,56% 566	32,09%	5	30,56% 37	22,93% 179	29,38%	30	26,30% 165	12,36%	150			
31	20,72% 572	32,09%	5	30,56% 37	23,12% 181	29,38%	30	26,30% 165	12,66%	154			