

MBS BANCAJA 8 Fondo de Titulación de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Análisis de morosidad: Tasa de morosidad +3 meses

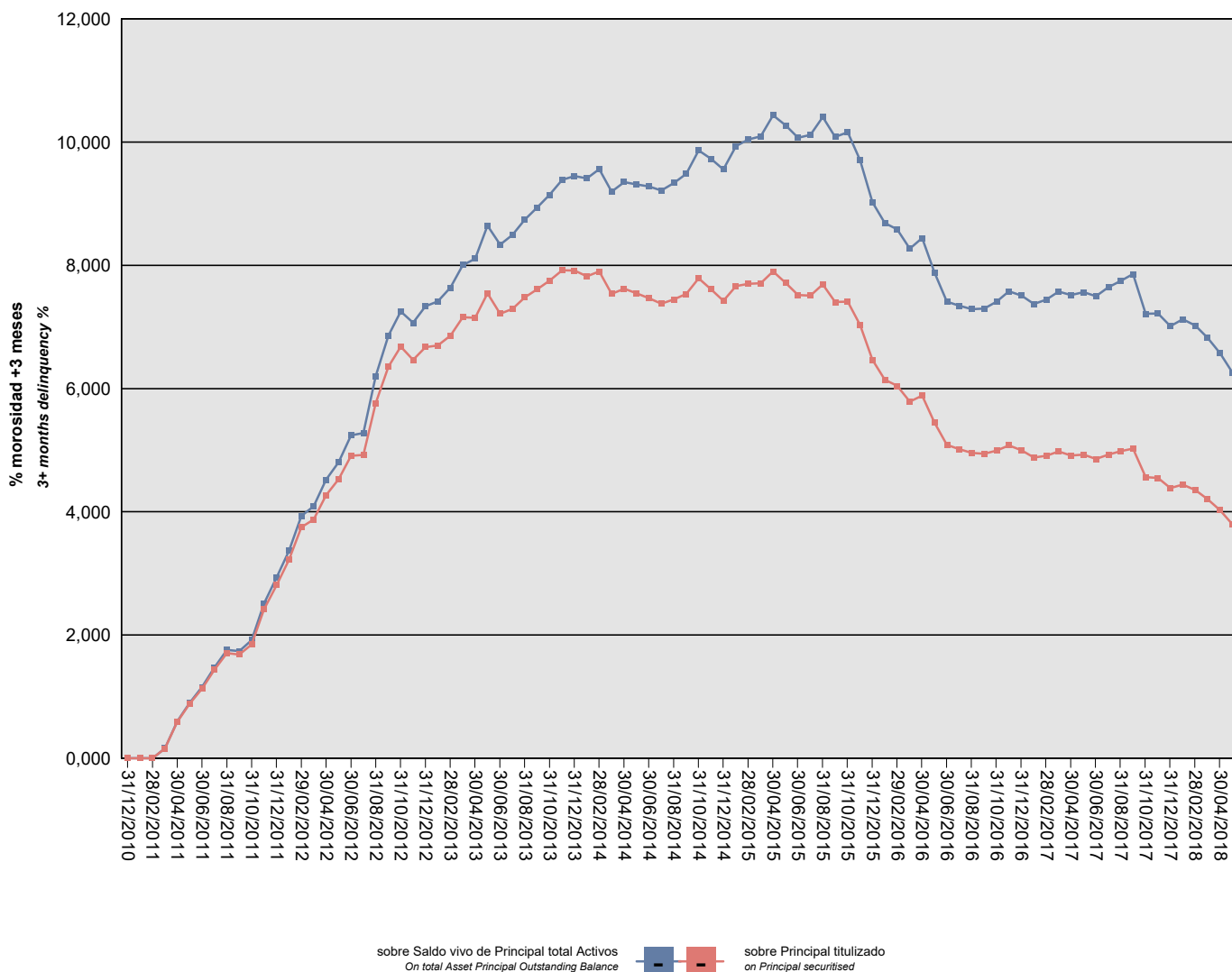
Delinquency analysis: 3+ months delinquency rate

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



MBS BANCAJA 8 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Análisis de morosidad: Tasa de morosidad +3 meses

Delinquency analysis: 3+ months delinquency rate

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

Fecha Date	Saldo vivo de Activos en mora (Ppal. Miles €) Delinquent Asset Outstanding Balance (€ thou. Principal)	% morosidad +3 meses 3+ months delinquency %	
		sobre Saldo vivo de Principal total Activos On total Asset Principal Outstanding Balance	sobre Principal titulado on Principal securitised
31/12/2010	0,000	0,00%	0,00%
31/01/2011	0,000	0,00%	0,00%
28/02/2011	0,000	0,00%	0,00%
31/03/2011	710,466	0,16%	0,16%
30/04/2011	2.652,909	0,60%	0,59%
31/05/2011	3.966,600	0,90%	0,88%
30/06/2011	5.069,524	1,15%	1,13%
31/07/2011	6.470,004	1,48%	1,44%
31/08/2011	7.681,209	1,76%	1,71%
30/09/2011	7.579,445	1,74%	1,68%
31/10/2011	8.317,596	1,92%	1,85%
30/11/2011	10.874,424	2,51%	2,42%
31/12/2011	12.651,829	2,93%	2,81%
31/01/2012	14.486,412	3,37%	3,22%
29/02/2012	16.867,644	3,93%	3,75%
31/03/2012	17.433,991	4,09%	3,87%
30/04/2012	19.215,076	4,52%	4,27%
31/05/2012	20.392,137	4,81%	4,53%
30/06/2012	22.101,259	5,24%	4,91%
31/07/2012	22.151,724	5,28%	4,92%
31/08/2012	25.943,152	6,20%	5,76%
30/09/2012	28.596,775	6,86%	6,35%
31/10/2012	30.061,474	7,25%	6,68%
30/11/2012	29.104,312	7,07%	6,47%
31/12/2012	30.030,747	7,33%	6,67%
31/01/2013	30.146,203	7,41%	6,70%
28/02/2013	30.878,437	7,64%	6,86%
31/03/2013	32.210,707	8,01%	7,16%
30/04/2013	32.172,134	8,11%	7,15%
31/05/2013	33.963,411	8,64%	7,55%
30/06/2013	32.465,539	8,33%	7,21%
31/07/2013	32.831,358	8,50%	7,29%
31/08/2013	33.671,190	8,74%	7,48%
30/09/2013	34.246,997	8,94%	7,61%
31/10/2013	34.879,427	9,15%	7,75%
30/11/2013	35.651,712	9,39%	7,92%
31/12/2013	35.619,387	9,45%	7,91%
31/01/2014	35.211,975	9,41%	7,82%
28/02/2014	35.562,948	9,56%	7,90%

MBS BANCAJA 8 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Análisis de morosidad: Tasa de morosidad +3 meses

Delinquency analysis: 3+ months delinquency rate

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

Fecha Date	Saldo vivo de Activos en mora (Ppal. Miles €) Delinquent Asset Outstanding Balance (€ thou. Principal)	% morosidad +3 meses 3+ months delinquency %	
		sobre Saldo vivo de Principal total Activos On total Asset Principal Outstanding Balance	sobre Principal titulado on Principal securitised
31/03/2014	33.929,081	9,20%	7,54%
30/04/2014	34.299,450	9,35%	7,62%
31/05/2014	33.968,214	9,31%	7,55%
30/06/2014	33.608,078	9,28%	7,47%
31/07/2014	33.197,400	9,21%	7,38%
31/08/2014	33.517,727	9,34%	7,45%
30/09/2014	33.916,236	9,49%	7,54%
31/10/2014	35.049,054	9,87%	7,79%
30/11/2014	34.249,871	9,73%	7,61%
31/12/2014	33.417,027	9,56%	7,42%
31/01/2015	34.490,869	9,93%	7,66%
28/02/2015	34.656,029	10,04%	7,70%
31/03/2015	34.696,673	10,09%	7,71%
30/04/2015	35.556,853	10,44%	7,90%
31/05/2015	34.720,227	10,27%	7,71%
30/06/2015	33.844,775	10,07%	7,52%
31/07/2015	33.802,793	10,12%	7,51%
31/08/2015	34.624,329	10,41%	7,69%
30/09/2015	33.324,051	10,09%	7,40%
31/10/2015	33.343,511	10,16%	7,41%
30/11/2015	31.647,610	9,71%	7,03%
31/12/2015	29.099,688	9,02%	6,47%
31/01/2016	27.648,329	8,69%	6,14%
29/02/2016	27.199,132	8,58%	6,04%
31/03/2016	26.043,588	8,27%	5,79%
30/04/2016	26.500,397	8,44%	5,89%
31/05/2016	24.504,857	7,88%	5,44%
30/06/2016	22.884,464	7,41%	5,08%
31/07/2016	22.574,536	7,35%	5,02%
31/08/2016	22.301,243	7,29%	4,96%
30/09/2016	22.248,086	7,30%	4,94%
31/10/2016	22.472,322	7,41%	4,99%
30/11/2016	22.848,365	7,58%	5,08%
31/12/2016	22.487,784	7,51%	5,00%
31/01/2017	21.964,775	7,37%	4,88%
28/02/2017	22.091,058	7,45%	4,91%
31/03/2017	22.400,908	7,58%	4,98%
30/04/2017	22.111,523	7,52%	4,91%
31/05/2017	22.180,224	7,56%	4,93%

MBS BANCAJA 8 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Análisis de morosidad: Tasa de morosidad +3 meses

Delinquency analysis: 3+ months delinquency rate

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

Fecha Date	Saldo vivo de Activos en mora (Ppal. Miles €) Delinquent Asset Outstanding Balance (€ thou. Principal)	% morosidad +3 meses 3+ months delinquency %	
		sobre Saldo vivo de Principal total Activos On total Asset Principal Outstanding Balance	sobre Principal titulado on Principal securitised
30/06/2017	21.861,731	7,50%	4,86%
31/07/2017	22.182,740	7,64%	4,93%
31/08/2017	22.423,164	7,75%	4,98%
30/09/2017	22.619,533	7,86%	5,03%
31/10/2017	20.539,411	7,21%	4,56%
30/11/2017	20.466,334	7,22%	4,55%
31/12/2017	19.741,889	7,01%	4,39%
31/01/2018	19.981,062	7,12%	4,44%
28/02/2018	19.579,408	7,02%	4,35%
31/03/2018	18.925,079	6,82%	4,20%
30/04/2018	18.115,436	6,58%	4,03%
31/05/2018	17.092,379	6,26%	3,80%