

MBS BANCAJA 8 Fondo de Titulización de Activos

Cartera de Activos Titulizados / *Portfolio of Securitised Assets*

Distribución por Indices de Referencia / *Distribution by Reference Indexes*

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

Fecha / *Date*: 30/11/2012

Divisa / *Currency*: EUR

| Indices de Referencia <i>Reference Indexes</i> | Saldo Vivo de Principal <i>Outstanding Principal Balance</i> | | | | Principal Vencido Impagado <i>Overdue Principal</i> | | | | Principal Pendiente Vencimiento <i>Outstanding Principal</i> | | | | Tipo Int. <i>Int. Rate</i> | Margen s/Índice <i>Margin o/Index</i> | | |
|---|---|---------------|-------------------------|---------------|--|---------------|-------------------------|---------------|---|---------------|-------------------------|---------------|-------------------------------|--|-------|-------|
| | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Med.Pond. <i>W. Avg.</i> | M.Pond. <i>W. Avg.</i> | Min. | Max. |
| Interés Variable <i>Floating Interest</i> | 2.773 | 100,00 | 412.644.625,76 | 100,00 | 320 | 100,00 | 780.838,75 | 100,00 | 2.768 | 100,00 | 411.863.787,01 | 100,00 | 2,537% | | | |
| EURIBOR/MIBOR a 1 año (M. Hipotecario) <i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 2.773 | 100,00 | 412.644.625,76 | 100,00 | 320 | 100,00 | 780.838,75 | 100,00 | 2.768 | 100,00 | 411.863.787,01 | 100,00 | 2,537% | 1,035 | 0,400 | 3,000 |
| Total : | 2.773 | 100,00 | 412.644.625,76 | 100,00 | 320 | 100,00 | 780.838,75 | 100,00 | 2.768 | 100,00 | 411.863.787,01 | 100,00 | | | | |
| Media Ponderada / <i>Weighted Average</i> : | | | | | | | | | | | | | 2,537% | | | |
| Media Simple / <i>Average</i> : | | | 148.808,02 | | | | 2.440,12 | | | | 148.794,72 | | 2,559% | | | |
| Mínimo / <i>Minimum</i> : | | | 2.987,79 | | | | 0,01 | | | | 6.841,62 | | 1,140% | | | |
| Máximo / <i>Maximum</i> : | | | 967.618,71 | | | | 96.136,32 | | | | 871.482,39 | | 5,004% | | | |