

## 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*: 28/02/2014

Divisa / *Currency*: EUR

| Indices de Referencia<br><i>Reference Indexes</i>                                       | Saldo Vivo de Principal<br><i>Outstanding Principal Balance</i> |               |                         |               | Principal Vencido Impagado<br><i>Overdue Principal</i> |               |                         |               | Principal Pendiente Vencimiento<br><i>Outstanding Principal</i> |               |                         |               | Tipo Int.<br><i>Int. Rate</i> | Margen s/Índice<br><i>Margin o/Index</i> |       |       |
|---|---|---------------|-------------------------|---------------|--|---------------|-------------------------|---------------|---|---------------|-------------------------|---------------|-------------------------------|--|-------|-------|
|   | Num.  | %             | Importe / <i>Amount</i> | %             | Num.   | %             | Importe / <i>Amount</i> | %             | Num.  | %             | Importe / <i>Amount</i> | %             | Med.Pond.<br><i>W. Avg.</i>   | M.Pond.<br><i>W. Avg.</i>                | Min.  | Max.  |
| Interés Variable<br><i>Floating Interest</i>  | 2.625   | 100,00        | 372.511.977,70          | 100,00        | 374  | 100,00        | 3.633.918,84            | 100,00        | 2.592   | 100,00        | 368.878.058,86          | 100,00        | 1,557%                        |  |       |       |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br><i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 2.625   | 100,00        | 372.511.977,70          | 100,00        | 374  | 100,00        | 3.633.918,84            | 100,00        | 2.592   | 100,00        | 368.878.058,86          | 100,00        | 1,557%                        | 1,021                                    | 0,400 | 3,000 |
| <b>Total :</b>  | <b>2.625</b>  | <b>100,00</b> | <b>372.511.977,70</b>   | <b>100,00</b> | <b>374</b>   | <b>100,00</b> | <b>3.633.918,84</b>     | <b>100,00</b> | <b>2.592</b>  | <b>100,00</b> | <b>368.878.058,86</b>   | <b>100,00</b> |                               |  |       |       |
| <b>Media Ponderada / <i>Weighted Average</i> :</b>                                      |   |               |                         |               |  |               |                         |               |   |               |                         |               | <b>1,557%</b>                 |  |       |       |
| <b>Media Simple / <i>Average</i> :</b>  |   |               | <b>141.909,32</b>       |               |  |               | <b>9.716,36</b>         |               |   |               | <b>142.314,07</b>       |               | <b>1,586%</b>                 |  |       |       |
| <b>Mínimo / <i>Minimum</i> :</b>  |   |               | <b>321,58</b>           |               |  |               | <b>3,94</b>             |               |   |               | <b>321,58</b>           |               | <b>0,906%</b>                 |  |       |       |
| <b>Máximo / <i>Maximum</i> :</b>  |   |               | <b>752.675,66</b>       |               |  |               | <b>217.174,52</b>       |               |   |               | <b>752.675,66</b>       |               | <b>3,543%</b>                 |  |       |       |