

## MBS BANCAJA 8 Fondo de Titulización de Activos

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

#### Distribución por Intervalos de Tipos de Interés Nominal Anual / Distribution by Nominal Annual Interest Rate Intervals

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

Fecha / Date: 31/12/2016

Divisa / Currency: EUR

| Intervalos de Tipos de Interés<br>Interest Rate Intervals | Saldo Vivo de Principal<br>Outstanding Principal Balance |               |                       |               | Principal Vencido Impagado<br>Overdue Principal |               |                     |               | Principal Pendiente Vencimiento<br>Outstanding Principal |               |                       |               | % Tipo de Interés<br>% Interest Rate |       |       |
|---|--|---------------|-----------------------|---------------|---|---------------|---------------------|---------------|--|---------------|-----------------------|---------------|--------------------------------------|-------|-------|
|   | Num.   | %             | Importe / Amount      | %             | Num.  | %             | Importe / Amount    | %             | Num.   | %             | Importe / Amount      | %             | Med.Pond.<br>W. Avg.                 | Min.  | Max.  |
| 0,000 0,499   | 122  | 5,20          | 20.715.974,29         | 6,92          | 3   | 1,40          | 24.888,01           | 0,42          | 122  | 5,32          | 20.691.086,28         | 7,05          | 0,437                                | 0,343 | 0,494 |
| 0,500 0,999   | 1.012  | 43,14         | 138.470.583,96        | 46,24         | 55  | 25,58         | 1.478.930,52        | 25,12         | 998  | 43,52         | 136.991.653,44        | 46,66         | 0,799                                | 0,509 | 0,994 |
| 1,000 1,499   | 1.116  | 47,57         | 128.178.199,44        | 42,80         | 123   | 57,21         | 3.492.132,62        | 59,30         | 1.084  | 47,27         | 124.686.066,82        | 42,47         | 1,204                                | 1,002 | 1,492 |
| 1,500 1,999   | 71   | 3,03          | 9.548.295,97          | 3,19          | 26  | 12,09         | 752.887,21          | 12,79         | 66   | 2,88          | 8.795.408,76          | 3,00          | 1,720                                | 1,502 | 1,992 |
| 2,000 2,499   | 20   | 0,85          | 1.886.512,41          | 0,63          | 5   | 2,33          | 64.730,92           | 1,10          | 19   | 0,83          | 1.821.781,49          | 0,62          | 2,311                                | 2,040 | 2,490 |
| 2,500 2,999   | 5  | 0,21          | 686.408,73            | 0,23          | 3   | 1,40          | 74.957,57           | 1,27          | 4  | 0,17          | 611.451,16            | 0,21          | 2,604                                | 2,529 | 2,990 |
| <b>Total :</b>  | <b>2.346</b>   | <b>100,00</b> | <b>299.485.974,80</b> | <b>100,00</b> | <b>215</b>                                      | <b>100,00</b> | <b>5.888.526,85</b> | <b>100,00</b> | <b>2.293</b>   | <b>100,00</b> | <b>293.597.447,95</b> | <b>100,00</b> |                                      |       |       |
| <b>Media Ponderada / Weighted Average :</b>               |  |               |                       |               |   |               |                     |               |  |               |                       |               | <b>0,986</b>                         |       |       |
| <b>Media Simple / Average :</b>                           |  |               | <b>127.658,13</b>     |               |   |               | <b>27.388,50</b>    |               |  |               | <b>128.040,75</b>     |               | <b>1,021</b>                         |       |       |
| <b>Mínimo / Minimum :</b>                                 |  |               | <b>1.369,97</b>       |               |   |               | <b>26,29</b>        |               |  |               | <b>1.369,97</b>       |               | <b>0,343</b>                         |       |       |
| <b>Máximo / Maximum :</b>                                 |  |               | <b>632.145,70</b>     |               |   |               | <b>209.639,84</b>   |               |  |               | <b>632.145,70</b>     |               | <b>2,990</b>                         |       |       |