

MBS BANCAJA 8 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Intervalos de Fecha de Vencimiento Final / Distribution by Final Maturity Date Intervals

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

Fecha / Date: 30/11/2012

Divisa / Currency: EUR

| Intervalos anuales Annual Intervals | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | Tipo Interés Interest Rate | Vida residual Residual Life |
|--|--|------|------------------|------|---|------|------------------|-------|--|------|------------------|------|-------------------------------|----------------------------------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Media Pond. W. Average | M. Pond. Meses W. Avg. Months |
| 2015 | 3 | 0,11 | 88.336,10 | 0,02 | 0 | 0,00 | 0,00 | 0,00 | 3 | 0,11 | 88.336,10 | 0,02 | 2,180% | 30,141 |
| 2016 | 1 | 0,04 | 22.202,78 | 0,01 | 0 | 0,00 | 0,00 | 0,00 | 1 | 0,04 | 22.202,78 | 0,01 | 1,968% | 45,129 |
| 2017 | 4 | 0,14 | 427.803,72 | 0,10 | 1 | 0,31 | 57.086,23 | 7,31 | 4 | 0,14 | 370.717,49 | 0,09 | 3,519% | 57,915 |
| 2018 | 4 | 0,14 | 212.274,41 | 0,05 | 0 | 0,00 | 0,00 | 0,00 | 4 | 0,14 | 212.274,41 | 0,05 | 2,117% | 66,034 |
| 2019 | 4 | 0,14 | 196.290,37 | 0,05 | 0 | 0,00 | 0,00 | 0,00 | 4 | 0,14 | 196.290,37 | 0,05 | 2,770% | 82,685 |
| 2020 | 29 | 1,05 | 1.147.377,05 | 0,28 | 1 | 0,31 | 341,82 | 0,04 | 29 | 1,05 | 1.147.035,23 | 0,28 | 2,623% | 90,043 |
| 2021 | 5 | 0,18 | 307.730,07 | 0,07 | 0 | 0,00 | 0,00 | 0,00 | 5 | 0,18 | 307.730,07 | 0,07 | 2,323% | 102,203 |
| 2022 | 17 | 0,61 | 1.013.223,32 | 0,25 | 2 | 0,63 | 1.342,18 | 0,17 | 17 | 0,61 | 1.011.881,14 | 0,25 | 2,354% | 113,704 |
| 2023 | 13 | 0,47 | 1.200.468,98 | 0,29 | 4 | 1,25 | 3.942,09 | 0,50 | 13 | 0,47 | 1.196.526,89 | 0,29 | 2,364% | 126,358 |
| 2024 | 15 | 0,54 | 1.445.861,59 | 0,35 | 5 | 1,56 | 9.066,64 | 1,16 | 15 | 0,54 | 1.436.794,95 | 0,35 | 3,173% | 140,323 |
| 2025 | 76 | 2,74 | 5.552.655,71 | 1,35 | 4 | 1,25 | 64.294,85 | 8,23 | 75 | 2,71 | 5.488.360,86 | 1,33 | 2,769% | 149,267 |
| 2026 | 6 | 0,22 | 790.696,89 | 0,19 | 0 | 0,00 | 0,00 | 0,00 | 6 | 0,22 | 790.696,89 | 0,19 | 3,011% | 164,486 |
| 2027 | 20 | 0,72 | 4.037.370,22 | 0,98 | 4 | 1,25 | 128.923,20 | 16,51 | 20 | 0,72 | 3.908.447,02 | 0,95 | 2,534% | 174,666 |
| 2028 | 17 | 0,61 | 2.144.392,44 | 0,52 | 3 | 0,94 | 21.078,86 | 2,70 | 17 | 0,61 | 2.123.313,58 | 0,52 | 2,439% | 186,770 |
| 2029 | 23 | 0,83 | 2.575.972,65 | 0,62 | 4 | 1,25 | 5.587,86 | 0,72 | 23 | 0,83 | 2.570.384,79 | 0,62 | 2,507% | 200,060 |
| 2030 | 87 | 3,14 | 8.901.925,69 | 2,16 | 9 | 2,81 | 33.233,05 | 4,26 | 87 | 3,14 | 8.868.692,64 | 2,15 | 2,618% | 209,494 |
| 2031 | 23 | 0,83 | 2.855.792,70 | 0,69 | 5 | 1,56 | 23.325,96 | 2,99 | 23 | 0,83 | 2.832.466,74 | 0,69 | 2,523% | 221,639 |
| 2032 | 31 | 1,12 | 4.222.041,31 | 1,02 | 4 | 1,25 | 6.259,90 | 0,80 | 31 | 1,12 | 4.215.781,41 | 1,02 | 2,685% | 235,275 |
| 2033 | 16 | 0,58 | 1.765.515,67 | 0,43 | 4 | 1,25 | 4.962,21 | 0,64 | 16 | 0,58 | 1.760.553,46 | 0,43 | 2,568% | 246,585 |
| 2034 | 36 | 1,30 | 5.016.496,42 | 1,22 | 6 | 1,88 | 12.298,66 | 1,58 | 36 | 1,30 | 5.004.197,76 | 1,22 | 2,534% | 259,335 |
| 2035 | 103 | 3,71 | 11.295.075,98 | 2,74 | 11 | 3,44 | 10.083,78 | 1,29 | 103 | 3,72 | 11.284.992,20 | 2,74 | 2,596% | 269,582 |
| 2036 | 40 | 1,44 | 5.467.383,87 | 1,32 | 11 | 3,44 | 28.131,32 | 3,60 | 40 | 1,45 | 5.439.252,55 | 1,32 | 2,574% | 283,176 |
| 2037 | 63 | 2,27 | 8.941.585,29 | 2,17 | 9 | 2,81 | 11.112,19 | 1,42 | 63 | 2,28 | 8.930.473,10 | 2,17 | 2,360% | 293,310 |
| 2038 | 33 | 1,19 | 4.819.904,51 | 1,17 | 3 | 0,94 | 475,62 | 0,06 | 33 | 1,19 | 4.819.428,89 | 1,17 | 2,466% | 305,374 |
| 2039 | 54 | 1,95 | 8.090.182,08 | 1,96 | 6 | 1,88 | 13.218,79 | 1,69 | 54 | 1,95 | 8.076.963,29 | 1,96 | 2,701% | 320,540 |
| 2040 | 175 | 6,31 | 21.766.275,91 | 5,27 | 10 | 3,13 | 6.472,89 | 0,83 | 175 | 6,32 | 21.759.803,02 | 5,28 | 2,473% | 329,656 |
| 2041 | 31 | 1,12 | 4.281.663,85 | 1,04 | 4 | 1,25 | 55.954,90 | 7,17 | 30 | 1,08 | 4.225.708,95 | 1,03 | 2,376% | 342,629 |
| 2042 | 85 | 3,07 | 14.486.686,91 | 3,51 | 14 | 4,38 | 16.084,33 | 2,06 | 85 | 3,07 | 14.470.602,58 | 3,51 | 2,295% | 353,060 |
| 2043 | 31 | 1,12 | 4.693.510,59 | 1,14 | 2 | 0,63 | 485,09 | 0,06 | 31 | 1,12 | 4.693.025,50 | 1,14 | 2,564% | 365,927 |
| 2044 | 70 | 2,52 | 11.785.594,49 | 2,86 | 5 | 1,56 | 5.705,06 | 0,73 | 70 | 2,53 | 11.779.889,43 | 2,86 | 2,466% | 378,927 |

Medias ponderadas por el principal pendiente de vencimiento / Averages weighted by the outstanding principal.

Tipo Interés: Tipo de interés nominal anual / Interest Rate: Annual nominal interest rate.

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|--|--|---------------|-----------------------|---------------|---|---------------|-------------------|---------------|--|---------------|-----------------------|---------------|-------------------------------|----------------------------------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Media Pond. W. Average | M. Pond. Meses W. Avg. Months |
| 2045 | 178 | 6,42 | 27.559.879,72 | 6,68 | 11 | 3,44 | 12.428,61 | 1,59 | 178 | 6,43 | 27.547.451,11 | 6,69 | 2,656% | 389,089 |
| 2046 | 66 | 2,38 | 11.545.403,67 | 2,80 | 11 | 3,44 | 11.552,64 | 1,48 | 66 | 2,38 | 11.533.851,03 | 2,80 | 2,346% | 404,144 |
| 2047 | 526 | 18,97 | 89.325.296,11 | 21,65 | 70 | 21,88 | 116.825,52 | 14,96 | 525 | 18,97 | 89.208.470,59 | 21,66 | 2,365% | 413,672 |
| 2048 | 77 | 2,78 | 12.859.086,57 | 3,12 | 5 | 1,56 | 65.465,87 | 8,38 | 76 | 2,75 | 12.793.620,70 | 3,11 | 2,281% | 425,625 |
| 2049 | 239 | 8,62 | 40.222.297,78 | 9,75 | 28 | 8,75 | 19.880,66 | 2,55 | 239 | 8,63 | 40.202.417,12 | 9,76 | 2,655% | 441,082 |
| 2050 | 453 | 16,34 | 70.831.203,59 | 17,17 | 24 | 7,50 | 7.852,16 | 1,01 | 453 | 16,37 | 70.823.351,43 | 17,20 | 2,665% | 448,177 |
| 2051 | 7 | 0,25 | 1.484.152,06 | 0,36 | 3 | 0,94 | 3.463,83 | 0,44 | 7 | 0,25 | 1.480.688,23 | 0,36 | 2,721% | 459,527 |
| 2052 | 3 | 0,11 | 518.566,63 | 0,13 | 1 | 0,31 | 908,04 | 0,12 | 3 | 0,11 | 517.658,59 | 0,13 | 2,452% | 470,727 |
| 2053 | 4 | 0,14 | 767.230,01 | 0,19 | 2 | 0,63 | 3.351,42 | 0,43 | 3 | 0,11 | 763.878,59 | 0,19 | 2,893% | 488,070 |
| 2054 | 7 | 0,25 | 1.303.825,90 | 0,32 | 4 | 1,25 | 2.282,02 | 0,29 | 7 | 0,25 | 1.301.543,88 | 0,32 | 2,955% | 498,253 |
| 2055 | 11 | 0,40 | 1.881.838,42 | 0,46 | 4 | 1,25 | 2.122,23 | 0,27 | 11 | 0,40 | 1.879.716,19 | 0,46 | 2,898% | 508,670 |
| 2056 | 16 | 0,58 | 2.561.808,52 | 0,62 | 5 | 1,56 | 1.446,11 | 0,19 | 16 | 0,58 | 2.560.362,41 | 0,62 | 2,849% | 521,850 |
| 2057 | 10 | 0,36 | 1.710.449,80 | 0,41 | 0 | 0,00 | 0,00 | 0,00 | 10 | 0,36 | 1.710.449,80 | 0,42 | 2,710% | 533,232 |
| 2058 | 6 | 0,22 | 894.821,86 | 0,22 | 4 | 1,25 | 1.209,79 | 0,15 | 6 | 0,22 | 893.612,07 | 0,22 | 3,180% | 548,868 |
| 2059 | 37 | 1,33 | 7.086.794,54 | 1,72 | 17 | 5,31 | 12.582,37 | 1,61 | 37 | 1,34 | 7.074.212,17 | 1,72 | 2,894% | 557,264 |
| 2060 | 18 | 0,65 | 2.539.679,01 | 0,62 | 0 | 0,00 | 0,00 | 0,00 | 18 | 0,65 | 2.539.679,01 | 0,62 | 2,683% | 568,865 |
| 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 / Weighted Average : | | | | | | | | | | | | | 2,537% | 383,168 |
| Media Simple / Average : | | | 148.808,02 | | | | 2.440,12 | | | | 148.794,72 | | 2,559% | 367,319 |
| Mínimo / Minimum : | | | 2.987,79 | | | | 0,01 | | | | 6.841,62 | | 1,140% | 03/06/2015 |
| Máximo / Maximum : | | | 967.618,71 | | | | 96.136,32 | | | | 871.482,39 | | 5,004% | 03/07/2060 |