

## BANCAJA 8 Fondo de Titulización de Activos

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

#### Distribución por Intervalos de Relación Principal actual / Valor de Tasación (%CLTV) / Distribution by current Loan-to-Value Ratio (% CLTV) Intervals

Activos / Assets: Préstamos hipotecarios vivienda (CTHs) / Residential mortgage loans

Fecha / Date: 31/10/2016

Divisa / Currency: EUR

| Intervalos de %CLTV<br>%CLTV Intervals |       | Saldo Vivo de Principal<br>Outstanding Principal Balance |        |                  |        | Principal Vencido Impagado<br>Overdue Principal |        |                  |        | Principal Pendiente Vencimiento<br>Outstanding Principal |        |                  |        | %CLTV Media Ponderada<br>Weighted Average % CLTV |          |
|----------------------------------------|-------|----------------------------------------------------------|--------|------------------|--------|-------------------------------------------------|--------|------------------|--------|----------------------------------------------------------|--------|------------------|--------|--------------------------------------------------|----------|
|                                        |       | Num.                                                     | %      | Importe / Amount | %      | Num.                                            | %      | Importe / Amount | %      | Num.                                                     | %      | Importe / Amount | %      | SVP / OPB                                        | PPV / OP |
| 0,01                                   | 5,00  | 197                                                      | 3,14   | 3.271.455,08     | 0,81   | 77                                              | 14,58  | 2.736.097,11     | 51,94  | 124                                                      | 2,00   | 535.357,97       | 0,13   | 29,273                                           | 3,349    |
| 5,01                                   | 10,00 | 222                                                      | 3,54   | 2.918.542,38     | 0,72   | 8                                               | 1,52   | 7.591,10         | 0,14   | 222                                                      | 3,58   | 2.910.951,28     | 0,73   | 7,772                                            | 7,750    |
| 10,01                                  | 15,00 | 299                                                      | 4,76   | 6.753.380,47     | 1,66   | 12                                              | 2,27   | 38.126,74        | 0,72   | 299                                                      | 4,82   | 6.715.253,73     | 1,68   | 12,825                                           | 12,695   |
| 15,01                                  | 20,00 | 383                                                      | 6,10   | 10.680.633,43    | 2,63   | 23                                              | 4,36   | 81.722,75        | 1,55   | 383                                                      | 6,17   | 10.598.910,68    | 2,64   | 17,912                                           | 17,651   |
| 20,01                                  | 25,00 | 358                                                      | 5,70   | 14.668.090,04    | 3,61   | 29                                              | 5,49   | 143.146,35       | 2,72   | 358                                                      | 5,77   | 14.524.943,69    | 3,62   | 23,029                                           | 22,745   |
| 25,01                                  | 30,00 | 420                                                      | 6,69   | 21.557.238,47    | 5,31   | 26                                              | 4,92   | 144.850,67       | 2,75   | 420                                                      | 6,77   | 21.412.387,80    | 5,34   | 27,835                                           | 27,564   |
| 30,01                                  | 35,00 | 484                                                      | 7,71   | 28.466.562,60    | 7,01   | 30                                              | 5,68   | 158.637,09       | 3,01   | 484                                                      | 7,80   | 28.307.925,51    | 7,06   | 32,905                                           | 32,677   |
| 35,01                                  | 40,00 | 484                                                      | 7,71   | 29.840.206,48    | 7,35   | 21                                              | 3,98   | 105.184,25       | 2,00   | 484                                                      | 7,80   | 29.735.022,23    | 7,42   | 37,521                                           | 37,365   |
| 40,01                                  | 45,00 | 467                                                      | 7,44   | 34.924.924,00    | 8,60   | 29                                              | 5,49   | 111.433,54       | 2,12   | 467                                                      | 7,53   | 34.813.490,46    | 8,68   | 42,701                                           | 42,541   |
| 45,01                                  | 50,00 | 610                                                      | 9,72   | 46.023.369,21    | 11,33  | 60                                              | 11,36  | 414.363,65       | 7,87   | 610                                                      | 9,83   | 45.609.005,56    | 11,38  | 48,080                                           | 47,561   |
| 50,01                                  | 55,00 | 732                                                      | 11,66  | 62.611.386,95    | 15,42  | 74                                              | 14,02  | 480.861,55       | 9,13   | 732                                                      | 11,80  | 62.130.525,40    | 15,50  | 53,479                                           | 52,988   |
| 55,01                                  | 60,00 | 686                                                      | 10,93  | 54.677.232,90    | 13,46  | 65                                              | 12,31  | 386.469,17       | 7,34   | 686                                                      | 11,06  | 54.290.763,73    | 13,54  | 57,613                                           | 57,129   |
| 60,01                                  | 65,00 | 357                                                      | 5,69   | 33.580.027,67    | 8,27   | 28                                              | 5,30   | 197.116,66       | 3,74   | 357                                                      | 5,75   | 33.382.911,01    | 8,33   | 62,748                                           | 62,337   |
| 65,01                                  | 70,00 | 564                                                      | 8,99   | 54.587.453,14    | 13,44  | 40                                              | 7,58   | 188.411,56       | 3,58   | 564                                                      | 9,09   | 54.399.041,58    | 13,57  | 67,662                                           | 67,389   |
| 70,01                                  | 75,00 | 14                                                       | 0,22   | 1.601.789,09     | 0,39   | 6                                               | 1,14   | 73.646,44        | 1,40   | 14                                                       | 0,23   | 1.528.142,65     | 0,38   | 74,323                                           | 70,586   |
| Total :                                |       | 6.277                                                    | 100,00 | 406.162.291,91   | 100,00 | 528                                             | 100,00 | 5.267.658,63     | 100,00 | 6.204                                                    | 100,00 | 400.894.633,28   | 100,00 |                                                  |          |
| Media Ponderada / Weighted Average :   |       |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 48,042                                           | 47,773   |
| Media Simple / Average :               |       |                                                          |        | 64.706,43        |        |                                                 |        | 9.976,63         |        |                                                          |        | 64.618,74        |        | 41,020                                           | 40,437   |
| Mínimo / Minimum :                     |       |                                                          |        | 83,35            |        |                                                 |        | 0,34             |        |                                                          |        | 83,35            |        | 0,093                                            | 0,000    |
| Máximo / Maximum :                     |       |                                                          |        | 446.622,69       |        |                                                 |        | 111.004,53       |        |                                                          |        | 446.622,69       |        | 91,009                                           | 71,786   |