

MBS BANCAJA 1 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*: 31/12/2015

Divisa / *Currency*: EUR

| Intervalos anuales <i>Annual Intervals</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 Interés <i>Interest Rate</i> | Vida residual <i>Residual Life</i> |
|---|---|---------------|-------------------------|---------------|--|---------------|-------------------------|---------------|---|---------------|-------------------------|---------------|--------------------------------------|---|
| | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Media Pond. <i>W. Average</i> | M. Pond. Meses <i>W. Avg. Months</i> |
| 2010 | 1 | 0,05 | 215,08 | 0,00 | 1 | 0,60 | 215,08 | 0,02 | 0 | 0,00 | 0,00 | 0,00 | 0,000% | 0,000 |
| 2012 | 2 | 0,09 | 16.569,90 | 0,03 | 2 | 1,19 | 16.569,90 | 1,68 | 0 | 0,00 | 0,00 | 0,00 | 0,000% | 0,000 |
| 2013 | 5 | 0,23 | 25.171,20 | 0,04 | 5 | 2,98 | 25.171,20 | 2,55 | 0 | 0,00 | 0,00 | 0,00 | 0,000% | 0,000 |
| 2014 | 9 | 0,41 | 53.797,14 | 0,09 | 9 | 5,36 | 53.797,14 | 5,46 | 0 | 0,00 | 0,00 | 0,00 | 0,000% | 0,000 |
| 2015 | 7 | 0,32 | 65.119,41 | 0,11 | 7 | 4,17 | 65.119,41 | 6,61 | 0 | 0,00 | 0,00 | 0,00 | 0,000% | 0,000 |
| 2016 | 187 | 8,61 | 800.845,03 | 1,35 | 16 | 9,52 | 84.711,69 | 8,60 | 186 | 8,70 | 716.133,34 | 1,22 | 1,322% | 8,123 |
| 2017 | 219 | 10,09 | 1.900.564,56 | 3,20 | 16 | 9,52 | 118.921,47 | 12,07 | 218 | 10,19 | 1.781.643,09 | 3,05 | 1,292% | 18,813 |
| 2018 | 440 | 20,27 | 5.729.724,47 | 9,64 | 30 | 17,86 | 111.666,18 | 11,33 | 439 | 20,52 | 5.618.058,29 | 9,61 | 1,256% | 30,400 |
| 2019 | 133 | 6,13 | 2.049.489,60 | 3,45 | 8 | 4,76 | 22.797,51 | 2,31 | 133 | 6,22 | 2.026.692,09 | 3,47 | 1,721% | 42,450 |
| 2020 | 97 | 4,47 | 2.135.875,19 | 3,59 | 4 | 2,38 | 11.273,21 | 1,14 | 97 | 4,53 | 2.124.601,98 | 3,63 | 1,626% | 54,416 |
| 2021 | 106 | 4,88 | 2.890.063,13 | 4,86 | 10 | 5,95 | 16.803,30 | 1,71 | 106 | 4,96 | 2.873.259,83 | 4,91 | 1,211% | 66,969 |
| 2022 | 116 | 5,34 | 4.407.998,67 | 7,42 | 10 | 5,95 | 220.897,58 | 22,42 | 115 | 5,38 | 4.187.101,09 | 7,16 | 1,134% | 78,674 |
| 2023 | 347 | 15,98 | 12.294.025,98 | 20,68 | 18 | 10,71 | 119.183,73 | 12,09 | 346 | 16,18 | 12.174.842,25 | 20,83 | 1,159% | 90,272 |
| 2024 | 54 | 2,49 | 1.878.896,54 | 3,16 | 4 | 2,38 | 12.469,02 | 1,27 | 54 | 2,52 | 1.866.427,52 | 3,19 | 1,303% | 103,194 |
| 2025 | 39 | 1,80 | 1.542.963,36 | 2,60 | 2 | 1,19 | 1.738,40 | 0,18 | 39 | 1,82 | 1.541.224,96 | 2,64 | 1,499% | 113,289 |
| 2026 | 33 | 1,52 | 1.391.512,20 | 2,34 | 4 | 2,38 | 1.930,03 | 0,20 | 32 | 1,50 | 1.389.582,17 | 2,38 | 1,145% | 125,814 |
| 2027 | 45 | 2,07 | 2.666.569,16 | 4,49 | 1 | 0,60 | 2.284,54 | 0,23 | 45 | 2,10 | 2.664.284,62 | 4,56 | 1,134% | 138,577 |
| 2028 | 181 | 8,34 | 9.056.405,26 | 15,23 | 12 | 7,14 | 67.605,21 | 6,86 | 181 | 8,46 | 8.988.800,05 | 15,38 | 1,177% | 150,084 |
| 2029 | 9 | 0,41 | 543.394,38 | 0,91 | 1 | 0,60 | 217,72 | 0,02 | 9 | 0,42 | 543.176,66 | 0,93 | 1,610% | 161,399 |
| 2030 | 10 | 0,46 | 602.788,88 | 1,01 | 0 | 0,00 | 0,00 | 0,00 | 10 | 0,47 | 602.788,88 | 1,03 | 1,168% | 174,643 |
| 2031 | 12 | 0,55 | 923.493,07 | 1,55 | 1 | 0,60 | 17.136,96 | 1,74 | 11 | 0,51 | 906.356,11 | 1,55 | 1,279% | 184,574 |
| 2032 | 16 | 0,74 | 1.122.082,95 | 1,89 | 1 | 0,60 | 238,67 | 0,02 | 16 | 0,75 | 1.121.844,28 | 1,92 | 1,117% | 197,665 |
| 2033 | 103 | 4,74 | 7.348.725,66 | 12,36 | 6 | 3,57 | 14.706,09 | 1,49 | 102 | 4,77 | 7.334.019,57 | 12,55 | 1,121% | 210,888 |
| Total : | 2.171 | 100,00 | 59.446.290,82 | 100,00 | 168 | 100,00 | 985.454,04 | 100,00 | 2.139 | 100,00 | 58.460.836,78 | 100,00 | | |
| Media Ponderada / <i>Weighted Average</i> : | | | | | | | | | | | | | 1,227% | 109,845 |
| Media Simple / <i>Average</i> : | | | 27.381,99 | | | | 5.865,80 | | | | 27.330,92 | | 1,367% | 72,019 |
| Mínimo / <i>Minimum</i> : | | | 143,69 | | | | 0,08 | | | | 143,69 | | 0,416% | 05/01/2016 |
| Máximo / <i>Maximum</i> : | | | 244.555,93 | | | | 60.223,31 | | | | 226.427,31 | | 5,763% | 30/11/2033 |