

MBS BANCAJA 4 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: 31/12/2016

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 |
| 2013 | 1 | 0,01 | 250,13 | 0,00 | 1 | 0,13 | 250,13 | 0,00 | 0 | 0,00 | 0,00 | 0,00 | 0,000% | 0,000 |
| 2014 | 3 | 0,03 | 5.536,05 | 0,00 | 3 | 0,38 | 5.536,05 | 0,04 | 0 | 0,00 | 0,00 | 0,00 | 0,000% | 0,000 |
| 2015 | 2 | 0,02 | 36.432,96 | 0,01 | 2 | 0,25 | 36.432,96 | 0,29 | 0 | 0,00 | 0,00 | 0,00 | 0,000% | 0,000 |
| 2016 | 11 | 0,12 | 299.019,58 | 0,05 | 11 | 1,38 | 299.019,58 | 2,35 | 0 | 0,00 | 0,00 | 0,00 | 0,000% | 0,000 |
| 2017 | 162 | 1,81 | 645.779,65 | 0,11 | 8 | 1,01 | 34.220,13 | 0,27 | 162 | 1,83 | 611.559,52 | 0,11 | 0,937% | 8,282 |
| 2018 | 169 | 1,88 | 1.886.001,85 | 0,32 | 9 | 1,13 | 136.492,78 | 1,07 | 169 | 1,91 | 1.749.509,07 | 0,30 | 0,910% | 18,849 |
| 2019 | 323 | 3,60 | 5.353.869,50 | 0,91 | 20 | 2,52 | 412.482,65 | 3,24 | 320 | 3,62 | 4.941.386,85 | 0,85 | 0,919% | 31,413 |
| 2020 | 687 | 7,66 | 15.601.486,28 | 2,64 | 54 | 6,79 | 811.029,86 | 6,37 | 681 | 7,69 | 14.790.456,42 | 2,56 | 0,928% | 42,688 |
| 2021 | 552 | 6,15 | 15.165.413,61 | 2,57 | 40 | 5,03 | 563.670,75 | 4,42 | 548 | 6,19 | 14.601.742,86 | 2,53 | 0,925% | 52,519 |
| 2022 | 112 | 1,25 | 3.906.009,22 | 0,66 | 6 | 0,75 | 23.496,20 | 0,18 | 112 | 1,27 | 3.882.513,02 | 0,67 | 0,936% | 65,657 |
| 2023 | 126 | 1,40 | 4.890.661,48 | 0,83 | 8 | 1,01 | 234.238,48 | 1,84 | 122 | 1,38 | 4.656.423,00 | 0,81 | 0,868% | 78,622 |
| 2024 | 148 | 1,65 | 7.244.809,44 | 1,23 | 12 | 1,51 | 165.143,08 | 1,30 | 147 | 1,66 | 7.079.666,36 | 1,22 | 0,891% | 89,943 |
| 2025 | 729 | 8,13 | 37.409.987,75 | 6,33 | 59 | 7,42 | 791.099,63 | 6,21 | 721 | 8,15 | 36.618.888,12 | 6,33 | 0,879% | 103,932 |
| 2026 | 1.024 | 11,42 | 56.354.829,93 | 9,54 | 92 | 11,57 | 1.958.671,65 | 15,37 | 1.015 | 11,47 | 54.396.158,28 | 9,41 | 0,896% | 112,278 |
| 2027 | 84 | 0,94 | 5.421.698,51 | 0,92 | 8 | 1,01 | 83.872,72 | 0,66 | 84 | 0,95 | 5.337.825,79 | 0,92 | 0,922% | 126,530 |
| 2028 | 117 | 1,30 | 7.398.557,94 | 1,25 | 8 | 1,01 | 92.852,85 | 0,73 | 116 | 1,31 | 7.305.705,09 | 1,26 | 0,886% | 138,111 |
| 2029 | 122 | 1,36 | 8.740.080,92 | 1,48 | 9 | 1,13 | 137.369,60 | 1,08 | 120 | 1,36 | 8.602.711,32 | 1,49 | 0,842% | 150,421 |
| 2030 | 646 | 7,20 | 48.132.872,91 | 8,15 | 60 | 7,55 | 849.607,48 | 6,67 | 638 | 7,21 | 47.283.265,43 | 8,18 | 0,909% | 164,111 |
| 2031 | 987 | 11,00 | 72.499.713,28 | 12,27 | 87 | 10,94 | 1.415.367,43 | 11,11 | 975 | 11,01 | 71.084.345,85 | 12,29 | 0,903% | 172,308 |
| 2032 | 107 | 1,19 | 9.986.957,27 | 1,69 | 10 | 1,26 | 115.953,49 | 0,91 | 107 | 1,21 | 9.871.003,78 | 1,71 | 0,820% | 186,112 |
| 2033 | 165 | 1,84 | 16.104.844,06 | 2,73 | 17 | 2,14 | 278.017,14 | 2,18 | 163 | 1,84 | 15.826.826,92 | 2,74 | 0,813% | 198,049 |
| 2034 | 181 | 2,02 | 20.010.080,03 | 3,39 | 20 | 2,52 | 384.668,57 | 3,02 | 179 | 2,02 | 19.625.411,46 | 3,39 | 0,893% | 209,730 |
| 2035 | 755 | 8,42 | 75.798.580,12 | 12,83 | 74 | 9,31 | 1.338.194,82 | 10,50 | 741 | 8,37 | 74.460.385,30 | 12,88 | 0,813% | 224,191 |
| 2036 | 1.204 | 13,42 | 115.081.199,09 | 19,47 | 106 | 13,33 | 1.618.747,31 | 12,70 | 1.191 | 13,45 | 113.462.451,78 | 19,62 | 0,865% | 232,030 |
| 2037 | 5 | 0,06 | 793.190,43 | 0,13 | 1 | 0,13 | 52.115,72 | 0,41 | 5 | 0,06 | 741.074,71 | 0,13 | 0,816% | 246,973 |
| 2038 | 15 | 0,17 | 1.578.595,55 | 0,27 | 2 | 0,25 | 14.741,10 | 0,12 | 15 | 0,17 | 1.563.854,45 | 0,27 | 1,001% | 259,878 |
| 2039 | 15 | 0,17 | 1.508.550,76 | 0,26 | 4 | 0,50 | 8.556,87 | 0,07 | 14 | 0,16 | 1.499.993,89 | 0,26 | 0,943% | 269,337 |
| 2040 | 96 | 1,07 | 11.055.286,65 | 1,87 | 9 | 1,13 | 106.299,44 | 0,83 | 95 | 1,07 | 10.948.987,21 | 1,89 | 0,853% | 284,330 |
| 2041 | 243 | 2,71 | 27.209.504,24 | 4,60 | 28 | 3,52 | 474.970,02 | 3,73 | 236 | 2,67 | 26.734.534,22 | 4,62 | 0,887% | 292,760 |
| 2042 | 10 | 0,11 | 1.051.738,39 | 0,18 | 1 | 0,13 | 3.358,99 | 0,03 | 10 | 0,11 | 1.048.379,40 | 0,18 | 1,074% | 306,113 |

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.

MBS BANCAJA 4 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*: 31/12/2016

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> |
| 2043 | 7 | 0,08 | 596.722,82 | 0,10 | 0 | 0,00 | 0,00 | 0,00 | 7 | 0,08 | 596.722,82 | 0,10 | 0,866% | 317,012 |
| 2044 | 17 | 0,19 | 1.953.438,81 | 0,33 | 2 | 0,25 | 9.729,85 | 0,08 | 17 | 0,19 | 1.943.708,96 | 0,34 | 0,876% | 327,341 |
| 2045 | 19 | 0,21 | 2.452.528,21 | 0,42 | 2 | 0,25 | 40.432,89 | 0,32 | 18 | 0,20 | 2.412.095,32 | 0,42 | 0,962% | 342,226 |
| 2046 | 126 | 1,40 | 14.765.904,34 | 2,50 | 22 | 2,77 | 244.727,90 | 1,92 | 124 | 1,40 | 14.521.176,44 | 2,51 | 0,938% | 354,622 |
| Total : | 8.970 | 100,00 | 590.940.131,76 | 100,00 | 795 | 100,00 | 12.741.368,12 | 100,00 | 8.852 | 100,00 | 578.198.763,64 | 100,00 | | |
| Media Ponderada / <i>Weighted Average</i> : | | | | | | | | | | | | | 0,878% | 184,905 |
| Media Simple / <i>Average</i> : | | | 65.879,61 | | | | 16.026,88 | | | | 65.318,43 | | 0,916% | 149,481 |
| Mínimo / <i>Minimum</i> : | | | 0,31 | | | | 0,10 | | | | 44,87 | | 0,381% | 01/01/2017 |
| Máximo / <i>Maximum</i> : | | | 772.258,43 | | | | 296.499,90 | | | | 705.735,30 | | 3,420% | 10/11/2046 |

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.*