

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*: 30/04/2017

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> | | |
| 2013 | 1 | 0,01 | 250,13 | 0,00 | 1 | 0,11 | 250,13 | 0,00 | 0 | 0,00 | 0,00 | 0,00 | 0,000% | 0,000 | | |
| 2014 | 3 | 0,03 | 5.263,70 | 0,00 | 3 | 0,33 | 5.263,70 | 0,04 | 0 | 0,00 | 0,00 | 0,00 | 0,000% | 0,000 | | |
| 2015 | 2 | 0,02 | 36.432,96 | 0,01 | 2 | 0,22 | 36.432,96 | 0,28 | 0 | 0,00 | 0,00 | 0,00 | 0,000% | 0,000 | | |
| 2016 | 10 | 0,11 | 296.740,78 | 0,05 | 10 | 1,10 | 296.740,78 | 2,25 | 0 | 0,00 | 0,00 | 0,00 | 0,000% | 0,000 | | |
| 2017 | 115 | 1,30 | 347.823,53 | 0,06 | 7 | 0,77 | 40.389,39 | 0,31 | 115 | 1,32 | 307.434,14 | 0,06 | 0,910% | 5,408 | | |
| 2018 | 157 | 1,78 | 1.443.832,15 | 0,25 | 13 | 1,43 | 147.111,82 | 1,11 | 157 | 1,81 | 1.296.720,33 | 0,23 | 0,871% | 15,059 | | |
| 2019 | 318 | 3,61 | 4.693.761,36 | 0,82 | 19 | 2,09 | 439.290,41 | 3,32 | 315 | 3,62 | 4.254.470,95 | 0,76 | 0,891% | 27,465 | | |
| 2020 | 673 | 7,63 | 13.647.415,76 | 2,40 | 59 | 6,48 | 735.099,20 | 5,56 | 668 | 7,68 | 12.912.316,56 | 2,32 | 0,895% | 38,749 | | |
| 2021 | 548 | 6,22 | 14.088.500,59 | 2,47 | 44 | 4,84 | 605.495,59 | 4,58 | 545 | 6,27 | 13.483.005,00 | 2,42 | 0,871% | 48,541 | | |
| 2022 | 108 | 1,23 | 3.599.910,55 | 0,63 | 4 | 0,44 | 2.506,57 | 0,02 | 108 | 1,24 | 3.597.403,98 | 0,65 | 0,882% | 61,916 | | |
| 2023 | 127 | 1,44 | 4.742.194,40 | 0,83 | 11 | 1,21 | 236.538,40 | 1,79 | 123 | 1,41 | 4.505.656,00 | 0,81 | 0,831% | 74,680 | | |
| 2024 | 146 | 1,66 | 6.789.956,66 | 1,19 | 14 | 1,54 | 175.607,02 | 1,33 | 145 | 1,67 | 6.614.349,64 | 1,19 | 0,859% | 85,983 | | |
| 2025 | 720 | 8,17 | 35.569.002,41 | 6,24 | 71 | 7,80 | 857.552,44 | 6,49 | 712 | 8,19 | 34.711.449,97 | 6,24 | 0,857% | 99,964 | | |
| 2026 | 1.009 | 11,45 | 53.458.005,76 | 9,38 | 100 | 10,99 | 2.000.435,90 | 15,14 | 1.000 | 11,50 | 51.457.569,86 | 9,25 | 0,847% | 108,313 | | |
| 2027 | 84 | 0,95 | 5.252.291,28 | 0,92 | 10 | 1,10 | 88.888,82 | 0,67 | 84 | 0,97 | 5.163.402,46 | 0,93 | 0,894% | 122,681 | | |
| 2028 | 115 | 1,30 | 7.140.105,82 | 1,25 | 10 | 1,10 | 100.212,65 | 0,76 | 114 | 1,31 | 7.039.893,17 | 1,27 | 0,843% | 134,188 | | |
| 2029 | 119 | 1,35 | 8.216.628,10 | 1,44 | 12 | 1,32 | 149.973,57 | 1,13 | 116 | 1,33 | 8.066.654,53 | 1,45 | 0,802% | 146,504 | | |
| 2030 | 641 | 7,27 | 46.620.004,30 | 8,18 | 75 | 8,24 | 845.046,27 | 6,39 | 633 | 7,28 | 45.774.958,03 | 8,23 | 0,883% | 160,105 | | |
| 2031 | 971 | 11,01 | 70.107.200,37 | 12,31 | 95 | 10,44 | 1.418.719,85 | 10,74 | 961 | 11,05 | 68.688.480,52 | 12,34 | 0,852% | 168,346 | | |
| 2032 | 108 | 1,23 | 10.171.954,83 | 1,79 | 14 | 1,54 | 224.578,30 | 1,70 | 108 | 1,24 | 9.947.376,53 | 1,79 | 0,788% | 181,956 | | |
| 2033 | 167 | 1,89 | 16.009.403,42 | 2,81 | 21 | 2,31 | 309.985,23 | 2,35 | 164 | 1,89 | 15.699.418,19 | 2,82 | 0,767% | 194,099 | | |
| 2034 | 179 | 2,03 | 19.310.978,00 | 3,39 | 22 | 2,42 | 406.959,84 | 3,08 | 177 | 2,03 | 18.904.018,16 | 3,40 | 0,853% | 205,877 | | |
| 2035 | 753 | 8,54 | 74.400.231,43 | 13,06 | 81 | 8,90 | 1.390.694,21 | 10,52 | 738 | 8,48 | 73.009.537,22 | 13,12 | 0,790% | 220,224 | | |
| 2036 | 1.198 | 13,59 | 112.536.911,22 | 19,76 | 135 | 14,84 | 1.685.978,62 | 12,76 | 1.184 | 13,61 | 110.850.932,60 | 19,92 | 0,809% | 228,058 | | |
| 2037 | 5 | 0,06 | 785.507,88 | 0,14 | 1 | 0,11 | 55.444,62 | 0,42 | 5 | 0,06 | 730.063,26 | 0,13 | 0,802% | 243,006 | | |
| 2038 | 15 | 0,17 | 1.560.597,27 | 0,27 | 3 | 0,33 | 18.401,53 | 0,14 | 15 | 0,17 | 1.542.195,74 | 0,28 | 0,909% | 255,909 | | |
| 2039 | 14 | 0,16 | 1.490.576,76 | 0,26 | 4 | 0,44 | 10.571,19 | 0,08 | 14 | 0,16 | 1.480.005,57 | 0,27 | 0,912% | 265,369 | | |
| 2040 | 95 | 1,08 | 10.740.959,49 | 1,89 | 11 | 1,21 | 118.294,19 | 0,90 | 93 | 1,07 | 10.622.665,30 | 1,91 | 0,813% | 280,348 | | |
| 2041 | 240 | 2,72 | 26.451.756,36 | 4,64 | 31 | 3,41 | 514.671,54 | 3,89 | 232 | 2,67 | 25.937.084,82 | 4,66 | 0,840% | 288,754 | | |
| 2042 | 9 | 0,10 | 951.368,44 | 0,17 | 1 | 0,11 | 4.238,61 | 0,03 | 9 | 0,10 | 947.129,83 | 0,17 | 1,010% | 301,593 | | |

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 / <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 | 590.009,51 | 0,10 | 0 | 0,00 | 0,00 | 0,00 | 7 | 0,08 | 590.009,51 | 0,11 | 0,821% | 313,045 |
| 2044 | 16 | 0,18 | 1.796.056,86 | 0,32 | 2 | 0,22 | 10.256,28 | 0,08 | 16 | 0,18 | 1.785.800,58 | 0,32 | 0,837% | 323,387 |
| 2045 | 19 | 0,22 | 2.429.553,87 | 0,43 | 2 | 0,22 | 42.011,57 | 0,32 | 18 | 0,21 | 2.387.542,30 | 0,43 | 0,924% | 338,258 |
| 2046 | 124 | 1,41 | 14.357.380,44 | 2,52 | 22 | 2,42 | 241.673,68 | 1,83 | 122 | 1,40 | 14.115.706,76 | 2,54 | 0,906% | 350,620 |
| Total : | 8.816 | 100,00 | 569.638.566,39 | 100,00 | 910 | 100,00 | 13.215.314,88 | 100,00 | 8.698 | 100,00 | 556.423.251,51 | 100,00 | | |
| Media Ponderada / <i>Weighted Average</i> : | | | | | | | | | | | | | 0,836% | 182,346 |
| Media Simple / <i>Average</i> : | | | 64.614,17 | | | | 14.522,32 | | | | 63.971,40 | | 0,875% | 146,613 |
| Mínimo / <i>Minimum</i> : | | | 0,31 | | | | 0,08 | | | | 8,96 | | 0,305% | 01/05/2017 |
| Máximo / <i>Maximum</i> : | | | 772.258,43 | | | | 299.986,09 | | | | 693.862,68 | | 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.*