

## 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 (PTCs)

Fecha / Date: 31/10/2018

Divisa / Currency: EUR

| Intervalos anuales<br>Annual Intervals | Saldo Vivo de Principal<br>Outstanding Principal Balance |       |                  |       | Principal Vencido Impagado<br>Overdue Principal |       |                  |       | Principal Pendiente Vencimiento<br>Outstanding Principal |       |                  |       | Tipo Interés<br>Interest Rate | Vida residual<br>Residual Life   |
|--|--|-------|------------------|-------|---|-------|------------------|-------|--|-------|------------------|-------|-------------------------------|----------------------------------|
|  | Num.   | %     | Importe / Amount | %     | Num.  | %     | Importe / Amount | %     | Num.   | %     | Importe / Amount | %     | Media POND.<br>W. Average     | M. POND. Meses<br>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                                   | 1  | 0,01  | 345,34           | 0,00  | 1   | 0,13  | 345,34           | 0,00  | 0  | 0,00  | 0,00             | 0,00  | 0,000%                        | 0,000                            |
| 2015                                   | 1  | 0,01  | 681,10           | 0,00  | 1   | 0,13  | 681,10           | 0,00  | 0  | 0,00  | 0,00             | 0,00  | 0,000%                        | 0,000                            |
| 2016                                   | 10   | 0,12  | 211.995,09       | 0,04  | 10  | 1,26  | 211.995,09       | 1,42  | 0  | 0,00  | 0,00             | 0,00  | 0,000%                        | 0,000                            |
| 2017                                   | 3  | 0,04  | 39.065,30        | 0,01  | 3   | 0,38  | 39.065,30        | 0,26  | 0  | 0,00  | 0,00             | 0,00  | 0,000%                        | 0,000                            |
| 2018                                   | 36   | 0,45  | 210.923,33       | 0,04  | 6   | 0,75  | 179.539,76       | 1,20  | 31   | 0,39  | 31.383,57        | 0,01  | 0,700%                        | 1,055                            |
| 2019                                   | 297  | 3,68  | 1.956.802,37     | 0,41  | 16  | 2,01  | 531.568,81       | 3,57  | 294  | 3,70  | 1.425.233,56     | 0,31  | 0,761%                        | 10,191                           |
| 2020                                   | 614  | 7,60  | 7.420.013,19     | 1,56  | 58  | 7,29  | 1.021.168,84     | 6,85  | 609  | 7,66  | 6.398.844,35     | 1,39  | 0,770%                        | 20,976                           |
| 2021                                   | 486  | 6,02  | 8.289.113,22     | 1,75  | 33  | 4,15  | 709.332,24       | 4,76  | 483  | 6,07  | 7.579.780,98     | 1,65  | 0,746%                        | 30,523                           |
| 2022                                   | 107  | 1,32  | 2.418.656,89     | 0,51  | 6   | 0,75  | 3.406,37         | 0,02  | 107  | 1,35  | 2.415.250,52     | 0,53  | 0,760%                        | 44,172                           |
| 2023                                   | 120  | 1,49  | 3.409.440,80     | 0,72  | 10  | 1,26  | 157.476,05       | 1,06  | 116  | 1,46  | 3.251.964,75     | 0,71  | 0,709%                        | 56,671                           |
| 2024                                   | 142  | 1,76  | 4.966.833,38     | 1,05  | 9   | 1,13  | 91.385,66        | 0,61  | 141  | 1,77  | 4.875.447,72     | 1,06  | 0,734%                        | 68,362                           |
| 2025                                   | 664  | 8,22  | 26.814.955,30    | 5,65  | 65  | 8,17  | 952.539,62       | 6,39  | 656  | 8,25  | 25.862.415,68    | 5,63  | 0,734%                        | 82,026                           |
| 2026                                   | 945  | 11,70 | 42.285.586,91    | 8,91  | 94  | 11,81 | 2.205.897,95     | 14,80 | 936  | 11,77 | 40.079.688,96    | 8,72  | 0,723%                        | 90,320                           |
| 2027                                   | 85   | 1,05  | 4.562.181,11     | 0,96  | 7   | 0,88  | 121.202,54       | 0,81  | 85   | 1,07  | 4.440.978,57     | 0,97  | 0,761%                        | 104,781                          |
| 2028                                   | 113  | 1,40  | 6.097.804,84     | 1,28  | 8   | 1,01  | 117.565,44       | 0,79  | 112  | 1,41  | 5.980.239,40     | 1,30  | 0,731%                        | 116,252                          |
| 2029                                   | 120  | 1,49  | 6.971.887,29     | 1,47  | 9   | 1,13  | 156.170,65       | 1,05  | 117  | 1,47  | 6.815.716,64     | 1,48  | 0,682%                        | 128,565                          |
| 2030                                   | 604  | 7,48  | 39.796.648,34    | 8,39  | 60  | 7,54  | 1.013.088,56     | 6,80  | 596  | 7,49  | 38.783.559,78    | 8,44  | 0,766%                        | 142,149                          |
| 2031                                   | 916  | 11,34 | 59.789.755,99    | 12,60 | 86  | 10,80 | 1.693.776,04     | 11,37 | 906  | 11,39 | 58.095.979,95    | 12,64 | 0,726%                        | 150,317                          |
| 2032                                   | 99   | 1,23  | 8.390.293,12     | 1,77  | 11  | 1,38  | 274.465,25       | 1,84  | 99   | 1,24  | 8.115.827,87     | 1,77  | 0,696%                        | 163,979                          |
| 2033                                   | 165  | 2,04  | 14.510.655,85    | 3,06  | 21  | 2,64  | 321.507,22       | 2,16  | 162  | 2,04  | 14.189.148,63    | 3,09  | 0,651%                        | 175,967                          |
| 2034                                   | 165  | 2,04  | 16.326.647,86    | 3,44  | 26  | 3,27  | 526.262,13       | 3,53  | 163  | 2,05  | 15.800.385,73    | 3,44  | 0,751%                        | 187,916                          |
| 2035                                   | 717  | 8,88  | 65.333.002,18    | 13,77 | 73  | 9,17  | 1.585.469,33     | 10,64 | 701  | 8,81  | 63.747.532,85    | 13,87 | 0,668%                        | 202,150                          |
| 2036                                   | 1.135  | 14,05 | 98.494.605,47    | 20,75 | 117   | 14,70 | 1.810.921,46     | 12,15 | 1.121  | 14,09 | 96.683.684,01    | 21,03 | 0,688%                        | 210,024                          |
| 2037                                   | 7  | 0,09  | 877.368,75       | 0,18  | 1   | 0,13  | 70.715,85        | 0,47  | 7  | 0,09  | 806.652,90       | 0,18  | 0,787%                        | 225,520                          |
| 2038                                   | 16   | 0,20  | 1.526.647,22     | 0,32  | 4   | 0,50  | 31.094,38        | 0,21  | 16   | 0,20  | 1.495.552,84     | 0,33  | 0,791%                        | 237,957                          |
| 2039                                   | 16   | 0,20  | 1.578.826,56     | 0,33  | 1   | 0,13  | 15.680,03        | 0,11  | 16   | 0,20  | 1.563.146,53     | 0,34  | 0,775%                        | 246,986                          |
| 2040                                   | 94   | 1,16  | 9.954.420,65     | 2,10  | 8   | 1,01  | 148.933,75       | 1,00  | 92   | 1,16  | 9.805.486,90     | 2,13  | 0,689%                        | 262,153                          |
| 2041                                   | 228  | 2,82  | 23.644.597,19    | 4,98  | 28  | 3,52  | 547.563,46       | 3,67  | 221  | 2,78  | 23.097.033,73    | 5,02  | 0,721%                        | 270,722                          |
| 2042                                   | 9  | 0,11  | 880.083,66       | 0,19  | 1   | 0,13  | 8.307,23         | 0,06  | 9  | 0,11  | 871.776,43       | 0,19  | 0,892%                        | 283,661                          |

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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| Intervalos anuales<br><i>Annual Intervals</i> | Saldo Vivo de Principal<br><i>Outstanding Principal Balance</i> |               |                         |               | Principal Vencido Impagado<br><i>Overdue Principal</i> |               |                         |               | Principal Pendiente Vencimiento<br><i>Outstanding Principal</i> |               |                         |               | Tipo Interés<br><i>Interest Rate</i> | Vida residual<br><i>Residual Life</i>   |
|---|---|---------------|-------------------------|---------------|--|---------------|-------------------------|---------------|---|---------------|-------------------------|---------------|--------------------------------------|---|
|   | Num.  | %             | Importe / <i>Amount</i> | %             | Num.   | %             | Importe / <i>Amount</i> | %             | Num.  | %             | Importe / <i>Amount</i> | %             | Media Pond.<br><i>W. Average</i>     | M. Pond. Meses<br><i>W. Avg. Months</i> |
| 2043  | 8   | 0,10          | 698.920,12              | 0,15          | 0  | 0,00          | 0,00                    | 0,00          | 8   | 0,10          | 698.920,12              | 0,15          | 0,646%                               | 295,652                                 |
| 2044  | 14  | 0,17          | 1.467.040,71            | 0,31          | 2  | 0,25          | 16.241,54               | 0,11          | 14  | 0,18          | 1.450.799,17            | 0,32          | 0,737%                               | 305,362                                 |
| 2045  | 19  | 0,24          | 2.325.741,78            | 0,49          | 4  | 0,50          | 51.118,69               | 0,34          | 18  | 0,23          | 2.274.623,09            | 0,49          | 0,815%                               | 320,233                                 |
| 2046  | 120   | 1,49          | 13.313.630,26           | 2,81          | 16   | 2,01          | 287.340,18              | 1,93          | 118   | 1,48          | 13.026.290,08           | 2,83          | 0,799%                               | 332,603                                 |
| <b>Total :</b>                                | <b>8.077</b>  | <b>100,00</b> | <b>474.565.421,30</b>   | <b>100,00</b> | <b>796</b>   | <b>100,00</b> | <b>14.902.075,99</b>    | <b>100,00</b> | <b>7.954</b>  | <b>100,00</b> | <b>459.663.345,31</b>   | <b>100,00</b> |                                      |   |
| Media Ponderada / <i>Weighted Average</i> :   |   |               |                         |               |  |               |                         |               |   |               |                         |               | 0,715%                               | 171,262                                 |
| Media Simple / <i>Average</i> :               |   |               | 58.755,16               |               |  |               | 18.721,20               |               |   |               | 57.790,21               |               | 0,752%                               | 133,511                                 |
| Mínimo / <i>Minimum</i> :                     |   |               | 55,13                   |               |  |               | 0,43                    |               |   |               | 55,13                   |               | 0,209%                               | 01/11/2018                              |
| Máximo / <i>Maximum</i> :                     |   |               | 772.258,43              |               |  |               | 378.352,53              |               |   |               | 639.808,58              |               | 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.*