

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: 31/10/2020

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 |
| 2014 | 1 | 0,01 | 345,34 | 0,00 | 1 | 0,14 | 345,34 | 0,00 | 0 | 0,00 | 0,00 | 0,00 | 0,000% | 0,000 |
| 2015 | 1 | 0,01 | 681,10 | 0,00 | 1 | 0,14 | 681,10 | 0,00 | 0 | 0,00 | 0,00 | 0,00 | 0,000% | 0,000 |
| 2016 | 8 | 0,12 | 123.895,83 | 0,03 | 8 | 1,13 | 123.895,83 | 0,74 | 0 | 0,00 | 0,00 | 0,00 | 0,000% | 0,000 |
| 2017 | 2 | 0,03 | 20.393,32 | 0,01 | 2 | 0,28 | 20.393,32 | 0,12 | 0 | 0,00 | 0,00 | 0,00 | 0,000% | 0,000 |
| 2018 | 3 | 0,04 | 170.035,38 | 0,05 | 3 | 0,42 | 170.035,38 | 1,02 | 0 | 0,00 | 0,00 | 0,00 | 0,000% | 0,000 |
| 2019 | 12 | 0,18 | 452.693,01 | 0,12 | 12 | 1,69 | 452.693,01 | 2,71 | 0 | 0,00 | 0,00 | 0,00 | 0,000% | 0,000 |
| 2020 | 119 | 1,78 | 988.688,90 | 0,27 | 35 | 4,92 | 912.935,51 | 5,47 | 92 | 1,41 | 75.753,39 | 0,02 | 0,727% | 1,004 |
| 2021 | 400 | 5,99 | 2.408.466,05 | 0,66 | 32 | 4,50 | 947.739,74 | 5,68 | 397 | 6,08 | 1.460.726,31 | 0,42 | 0,683% | 7,431 |
| 2022 | 102 | 1,53 | 1.151.079,30 | 0,32 | 3 | 0,42 | 11.432,66 | 0,07 | 102 | 1,56 | 1.139.646,64 | 0,33 | 0,706% | 20,768 |
| 2023 | 107 | 1,60 | 1.828.688,36 | 0,50 | 7 | 0,98 | 115.495,81 | 0,69 | 104 | 1,59 | 1.713.192,55 | 0,49 | 0,672% | 33,071 |
| 2024 | 143 | 2,14 | 3.044.854,07 | 0,83 | 6 | 0,84 | 50.321,54 | 0,30 | 141 | 2,16 | 2.994.532,53 | 0,86 | 0,669% | 44,218 |
| 2025 | 579 | 8,68 | 17.038.430,11 | 4,67 | 54 | 7,59 | 1.141.471,55 | 6,84 | 571 | 8,75 | 15.896.958,56 | 4,57 | 0,657% | 58,166 |
| 2026 | 842 | 12,62 | 28.874.798,72 | 7,91 | 81 | 11,39 | 2.469.278,19 | 14,79 | 833 | 12,76 | 26.405.520,53 | 7,58 | 0,670% | 66,421 |
| 2027 | 95 | 1,42 | 3.978.828,38 | 1,09 | 7 | 0,98 | 181.893,89 | 1,09 | 95 | 1,46 | 3.796.934,49 | 1,09 | 0,687% | 79,891 |
| 2028 | 108 | 1,62 | 4.545.919,31 | 1,25 | 11 | 1,55 | 134.857,42 | 0,81 | 107 | 1,64 | 4.411.061,89 | 1,27 | 0,700% | 92,286 |
| 2029 | 111 | 1,66 | 5.174.773,58 | 1,42 | 10 | 1,41 | 128.114,19 | 0,77 | 108 | 1,65 | 5.046.659,39 | 1,45 | 0,592% | 104,631 |
| 2030 | 543 | 8,14 | 30.328.997,52 | 8,31 | 54 | 7,59 | 1.218.848,25 | 7,30 | 535 | 8,20 | 29.110.149,27 | 8,36 | 0,703% | 118,095 |
| 2031 | 834 | 12,50 | 46.465.591,57 | 12,73 | 87 | 12,24 | 1.957.394,52 | 11,72 | 824 | 12,63 | 44.508.197,05 | 12,78 | 0,680% | 126,562 |
| 2032 | 136 | 2,04 | 9.806.996,19 | 2,69 | 13 | 1,83 | 412.450,60 | 2,47 | 136 | 2,08 | 9.394.545,59 | 2,70 | 0,652% | 139,238 |
| 2033 | 139 | 2,08 | 10.669.012,55 | 2,92 | 16 | 2,25 | 385.356,11 | 2,31 | 136 | 2,08 | 10.283.656,44 | 2,95 | 0,605% | 151,867 |
| 2034 | 160 | 2,40 | 13.820.084,51 | 3,79 | 23 | 3,23 | 637.020,40 | 3,82 | 158 | 2,42 | 13.183.064,11 | 3,79 | 0,634% | 163,940 |
| 2035 | 641 | 9,60 | 51.194.631,83 | 14,03 | 77 | 10,83 | 2.000.736,62 | 11,98 | 624 | 9,56 | 49.193.895,21 | 14,13 | 0,599% | 178,114 |
| 2036 | 1.024 | 15,34 | 78.207.639,40 | 21,43 | 102 | 14,35 | 1.912.201,62 | 11,45 | 1.011 | 15,49 | 76.295.437,78 | 21,91 | 0,652% | 186,198 |
| 2037 | 79 | 1,18 | 7.384.011,98 | 2,02 | 1 | 0,14 | 91.446,33 | 0,55 | 79 | 1,21 | 7.292.565,65 | 2,09 | 0,627% | 198,248 |
| 2038 | 11 | 0,16 | 942.309,60 | 0,26 | 3 | 0,42 | 50.389,28 | 0,30 | 11 | 0,17 | 891.920,32 | 0,26 | 0,756% | 214,167 |
| 2039 | 12 | 0,18 | 912.665,06 | 0,25 | 1 | 0,14 | 22.153,49 | 0,13 | 12 | 0,18 | 890.511,57 | 0,26 | 0,844% | 223,207 |
| 2040 | 85 | 1,27 | 8.171.061,64 | 2,24 | 9 | 1,27 | 192.474,37 | 1,15 | 83 | 1,27 | 7.978.587,27 | 2,29 | 0,633% | 237,952 |
| 2041 | 212 | 3,18 | 20.353.662,22 | 5,58 | 29 | 4,08 | 609.781,92 | 3,65 | 205 | 3,14 | 19.743.880,30 | 5,67 | 0,668% | 247,006 |
| 2042 | 23 | 0,34 | 2.256.469,78 | 0,62 | 1 | 0,14 | 13.886,78 | 0,08 | 23 | 0,35 | 2.242.583,00 | 0,64 | 0,673% | 258,927 |
| 2043 | 6 | 0,09 | 480.397,44 | 0,13 | 0 | 0,00 | 0,00 | 0,00 | 6 | 0,09 | 480.397,44 | 0,14 | 0,483% | 270,603 |

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 / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Media Pond. W. Average | M. Pond. Meses W. Avg. Months |
| 2044 | 14 | 0,21 | 1.363.448,25 | 0,37 | 2 | 0,28 | 24.273,30 | 0,15 | 14 | 0,21 | 1.339.174,95 | 0,38 | 0,755% | 281,870 |
| 2045 | 16 | 0,24 | 1.751.600,06 | 0,48 | 4 | 0,56 | 59.788,71 | 0,36 | 15 | 0,23 | 1.691.811,35 | 0,49 | 0,779% | 297,129 |
| 2046 | 105 | 1,57 | 10.903.361,89 | 2,99 | 16 | 2,25 | 246.451,53 | 1,48 | 103 | 1,58 | 10.656.910,36 | 3,06 | 0,717% | 308,566 |
| 2047 | 1 | 0,01 | 79.090,89 | 0,02 | 0 | 0,00 | 0,00 | 0,00 | 1 | 0,02 | 79.090,89 | 0,02 | 0,491% | 314,161 |
| Total : | 6.674 | 100,00 | 364.893.603,14 | 100,00 | 711 | 100,00 | 16.696.238,31 | 100,00 | 6.526 | 100,00 | 348.197.364,83 | 100,00 | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 0,656% | 157,169 |
| Media Simple / Average : | | | 54.673,90 | | | | 23.482,75 | | | | 53.355,40 | | 0,690% | 124,890 |
| Mínimo / Minimum : | | | 16,59 | | | | 0,58 | | | | 16,59 | | 0,085% | 01/11/2020 |
| Máximo / Maximum : | | | 772.258,43 | | | | 483.630,54 | | | | 443.629,40 | | 2,721% | 05/01/2047 |

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.