

## MBS BANCAJA 4 Fondo de Titulización de Activos

### Cartera de Activos Titulizados / Portfolio of Securitised Assets

#### Distribución por Intervalos de Fecha de Formalización / Distribution by Arrangement Date Intervals

Activos / Assets: Préstamos hipotecarios (CTHs) / Mortgage loans

Fecha / Date: 31/10/2016

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 | Antigüedad<br>Age                |
|----------------------------------------|----------------------------------------------------------|--------|------------------|--------|-------------------------------------------------|--------|------------------|--------|----------------------------------------------------------|--------|------------------|--------|-------------------------------|----------------------------------|
|                                        | Num.                                                     | %      | Importe / Amount | %      | Num.                                            | %      | Importe / Amount | %      | Num.                                                     | %      | Importe / Amount | %      | Media Pond.<br>W. Average     | M. Pond. Meses<br>W. Avg. Months |
| 2001                                   | 6                                                        | 0,07   | 128.014,89       | 0,02   | 4                                               | 0,42   | 4.302,85         | 0,03   | 5                                                        | 0,06   | 123.712,04       | 0,02   | 1,073%                        | 181,133                          |
| 2002                                   | 11                                                       | 0,12   | 206.971,76       | 0,03   | 3                                               | 0,32   | 2.059,63         | 0,02   | 11                                                       | 0,12   | 204.912,13       | 0,03   | 1,242%                        | 173,493                          |
| 2003                                   | 31                                                       | 0,34   | 588.181,31       | 0,10   | 4                                               | 0,42   | 1.700,34         | 0,01   | 30                                                       | 0,34   | 586.480,97       | 0,10   | 1,044%                        | 156,173                          |
| 2004                                   | 424                                                      | 4,68   | 14.633.486,37    | 2,43   | 45                                              | 4,77   | 674.496,79       | 5,27   | 419                                                      | 4,69   | 13.958.989,58    | 2,37   | 0,956%                        | 146,519                          |
| 2005                                   | 3.739                                                    | 41,29  | 237.907.548,34   | 39,47  | 387                                             | 41,04  | 4.639.194,74     | 36,26  | 3.694                                                    | 41,35  | 233.268.353,60   | 39,53  | 0,926%                        | 133,620                          |
| 2006                                   | 4.845                                                    | 53,50  | 349.363.249,93   | 57,95  | 500                                             | 53,02  | 7.474.125,70     | 58,41  | 4.774                                                    | 53,44  | 341.889.124,23   | 57,94  | 0,895%                        | 125,959                          |
| Total :                                | 9.056                                                    | 100,00 | 602.827.452,60   | 100,00 | 943                                             | 100,00 | 12.795.880,05    | 100,00 | 8.933                                                    | 100,00 | 590.031.572,55   | 100,00 |                               |                                  |
| Media Ponderada / Weighted Average :   |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 0,909%                        | 129,532                          |
| Media Simple / Average :               |                                                          |        | 66.566,64        |        |                                                 |        | 13.569,33        |        |                                                          |        | 66.050,77        |        | 0,948%                        | 129,895                          |
| Mínimo / Minimum :                     |                                                          |        | 0,31             |        |                                                 |        | 0,30             |        |                                                          |        | 62,80            |        | 0,388%                        | 15/01/2001                       |
| Máximo / Maximum :                     |                                                          |        | 772.258,43       |        |                                                 |        | 296.499,90       |        |                                                          |        | 711.662,80       |        | 3,420%                        | 01/12/2006                       |