

## MBS BANCAJA 4 Fondo de Titulización de Activos

Cartera de Activos Titulizados / *Portfolio of Securitised Assets*

Distribución por Indices de Referencia / *Distribution by Reference Indexes*

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

Fecha / *Date*: 31/12/2017

Divisa / *Currency*: EUR

| Indices de Referencia<br><i>Reference Indexes</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 Int.<br><i>Int. Rate</i> | Margen s/Índice<br><i>Margin o/Index</i> |       |       |
|-----------------------------------------------------------------------------------------|-----------------------------------------------------------------|--------|-------------------------|--------|--------------------------------------------------------|--------|-------------------------|--------|-----------------------------------------------------------------|--------|-------------------------|--------|-------------------------------|------------------------------------------|-------|-------|
|                                                                                         | Num.                                                            | %      | Importe / <i>Amount</i> | %      | Num.                                                   | %      | Importe / <i>Amount</i> | %      | Num.                                                            | %      | Importe / <i>Amount</i> | %      | Med.Pond.<br><i>W. Avg.</i>   | M.Pond.<br><i>W. Avg.</i>                | Min.  | Max.  |
| Interés Variable<br><i>Floating Interest</i>                                            | 8.482                                                           | 100,00 | 526.625.694,08          | 100,00 | 785                                                    | 100,00 | 14.017.426,73           | 100,00 | 8.360                                                           | 100,00 | 512.608.267,35          | 100,00 | 0,765%                        |                                          |       |       |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br><i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 8.482                                                           | 100,00 | 526.625.694,08          | 100,00 | 785                                                    | 100,00 | 14.017.426,73           | 100,00 | 8.360                                                           | 100,00 | 512.608.267,35          | 100,00 | 0,765%                        | 0,896                                    | 0,400 | 3,000 |
| Total :                                                                                 | 8.482                                                           | 100,00 | 526.625.694,08          | 100,00 | 785                                                    | 100,00 | 14.017.426,73           | 100,00 | 8.360                                                           | 100,00 | 512.608.267,35          | 100,00 |                               |                                          |       |       |
| Media Ponderada / <i>Weighted Average</i> :                                             |                                                                 |        |                         |        |                                                        |        |                         |        |                                                                 |        |                         |        | 0,765%                        |                                          |       |       |
| Media Simple / <i>Average</i> :                                                         |                                                                 |        | 62.087,44               |        |                                                        |        | 17.856,59               |        |                                                                 |        | 61.316,78               |        | 0,803%                        |                                          |       |       |
| Mínimo / <i>Minimum</i> :                                                               |                                                                 |        | 31,20                   |        |                                                        |        | 0,77                    |        |                                                                 |        | 31,20                   |        | 0,270%                        |                                          |       |       |
| Máximo / <i>Maximum</i> :                                                               |                                                                 |        | 772.258,43              |        |                                                        |        | 334.709,30              |        |                                                                 |        | 669.967,47              |        | 3,420%                        |                                          |       |       |