

## FTPME BANCAJA 6 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 a PYMES / *SME Loans*

Fecha / *Date*: 30/06/2012

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/Indice<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>  | 1.169   | 100,00        | 215.211.338,66          | 100,00        | 412  | 100,00        | 17.960.589,28           | 100,00        | 1.062   | 100,00        | 197.250.749,38          | 100,00        | 2,620%                        |  |       |       |
| EURIBOR/MIBOR a 3 meses<br><i>3-month EURIBOR/MIBOR</i>                                 | 62  | 5,30          | 19.643.660,43           | 9,13          | 29   | 7,04          | 5.069.818,38            | 28,23         | 43  | 4,05          | 14.573.842,05           | 7,39          | 1,487%                        | 0,771                                    | 0,500 | 2,500 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br><i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 1.107   | 94,70         | 195.567.678,23          | 90,87         | 383  | 92,96         | 12.890.770,90           | 71,77         | 1.019   | 95,95         | 182.676.907,33          | 92,61         | 2,711%                        | 0,831                                    | 0,350 | 3,750 |
| <b>Total :</b>  | <b>1.169</b>  | <b>100,00</b> | <b>215.211.338,66</b>   | <b>100,00</b> | <b>412</b>   | <b>100,00</b> | <b>17.960.589,28</b>    | <b>100,00</b> | <b>1.062</b>  | <b>100,00</b> | <b>197.250.749,38</b>   | <b>100,00</b> |                               |  |       |       |
| Media Ponderada / <i>Weighted Average</i> :   |   |               |                         |               |  |               |                         |               |   |               |                         |               | 2,620%                        |  |       |       |
| Media Simple / <i>Average</i> :   |   |               | 184.098,66              |               |  |               | 43.593,66               |               |   |               | 185.735,17              |               | 2,906%                        |  |       |       |
| Mínimo / <i>Minimum</i> :   |   |               | 28,85                   |               |  |               | 0,21                    |               |   |               | 44,69                   |               | 1,162%                        |  |       |       |
| Máximo / <i>Maximum</i> :   |   |               | 4.178.486,24            |               |  |               | 2.240.000,00            |               |   |               | 4.178.486,24            |               | 8,361%                        |  |       |       |