

FTPYME 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*: 29/02/2016

Divisa / *Currency*: EUR

| Indices de Referencia <i>Reference Indexes</i> | Saldo Vivo de Principal <i>Outstanding Principal Balance</i> | | | | Principal Vencido Impagado <i>Overdue Principal</i> | | | | Principal Pendiente Vencimiento <i>Outstanding Principal</i> | | | | Tipo Int. <i>Int. Rate</i> | Margen s/Índice <i>Margin o/Index</i> | | |
|---|---|---------------|-------------------------|---------------|--|---------------|-------------------------|---------------|---|---------------|-------------------------|---------------|-------------------------------|--|-------|-------|
| | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Med.Pond. <i>W. Avg.</i> | M.Pond. <i>W. Avg.</i> | Min. | Max. |
| Interés Variable <i>Floating Interest</i> | 835 | 100,00 | 115.065.529,58 | 100,00 | 314 | 100,00 | 25.143.842,66 | 100,00 | 675 | 100,00 | 89.921.686,92 | 100,00 | 1,101% | | | |
| EURIBOR/MIBOR a 3 meses <i>3-month EURIBOR/MIBOR</i> | 45 | 5,39 | 12.052.674,11 | 10,47 | 24 | 7,64 | 5.293.112,52 | 21,05 | 26 | 3,85 | 6.759.561,59 | 7,52 | 0,942% | 1,074 | 0,500 | 2,500 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario) <i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 790 | 94,61 | 103.012.855,47 | 89,53 | 290 | 92,36 | 19.850.730,14 | 78,95 | 649 | 96,15 | 83.162.125,33 | 92,48 | 1,114% | 0,951 | 0,400 | 4,800 |
| Total : | 835 | 100,00 | 115.065.529,58 | 100,00 | 314 | 100,00 | 25.143.842,66 | 100,00 | 675 | 100,00 | 89.921.686,92 | 100,00 | | | | |
| Media Ponderada / <i>Weighted Average</i> : | | | | | | | | | | | | | 1,101% | | | |
| Media Simple / <i>Average</i> : | | | 137.803,03 | | | | 80.075,93 | | | | 133.217,31 | | 1,458% | | | |
| Mínimo / <i>Minimum</i> : | | | 28,85 | | | | 0,75 | | | | 229,48 | | 0,356% | | | |
| Máximo / <i>Maximum</i> : | | | 3.780.986,42 | | | | 2.240.000,00 | | | | 3.433.729,79 | | 8,361% | | | |