

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 hipotecarios vivienda (PHs/CTHs) / Residential mortgage loans

Fecha / Date: 31/01/2012

Divisa / Currency: EUR

| Indices de Referencia Reference Indexes | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | Tipo Int. Int. Rate | Margen s/Indice Margin o/Index | | |
|---|--|---------------|-----------------------|---------------|---|---------------|-------------------|---------------|--|---------------|-----------------------|---------------|------------------------|-----------------------------------|-------|-------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Med.Pond. W. Avg. | M.Pond. W. Avg. | Min. | Max. |
| Interés Variable <i>Floating Interest</i> | 10.855 | 100,00 | 510.851.343,33 | 100,00 | 602 | 100,00 | 806.790,23 | 100,00 | 10.849 | 100,00 | 510.044.553,10 | 100,00 | 2,961% | | | |
| EURIBOR/MIBOR a 3 meses <i>3-month EURIBOR/MIBOR</i> | 63 | 0,58 | 2.937.158,56 | 0,57 | 3 | 0,50 | 1.281,92 | 0,16 | 63 | 0,58 | 2.935.876,64 | 0,58 | 2,329% | 0,954 | 0,250 | 1,500 |
| EURIBOR/MIBOR a 1 año <i>1-year EURIBOR/MIBOR</i> | 244 | 2,25 | 9.607.965,34 | 1,88 | 9 | 1,50 | 19.735,60 | 2,45 | 244 | 2,25 | 9.588.229,74 | 1,88 | 2,866% | 0,831 | 0,000 | 1,500 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario) <i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 9.011 | 83,01 | 452.399.161,01 | 88,56 | 497 | 82,56 | 739.053,50 | 91,60 | 9.006 | 83,01 | 451.660.107,51 | 88,55 | 2,917% | 0,890 | 0,000 | 2,000 |
| M. Hipotecario Cajas de Ahorro <i>Mortgage Market: Savings Banks</i> | 1.529 | 14,09 | 45.828.439,30 | 8,97 | 93 | 15,45 | 46.719,21 | 5,79 | 1.528 | 14,08 | 45.781.720,09 | 8,98 | 3,451% | 0,116 | 0,000 | 1,000 |
| Tipo Activo Referencia Cajas Ahorro (Indicador CEI) <i>Savings Banks Lending Rate (CECA Indicator)</i> | 8 | 0,07 | 78.619,12 | 0,02 | 0 | 0,00 | 0,00 | 0,00 | 8 | 0,07 | 78.619,12 | 0,02 | 5,063% | 0,199 | 0,000 | 0,625 |
| Total : | 10.855 | 100,00 | 510.851.343,33 | 100,00 | 602 | 100,00 | 806.790,23 | 100,00 | 10.849 | 100,00 | 510.044.553,10 | 100,00 | | | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 2,961% | | | |
| Media Simple / Average : | | | 47.061,39 | | | | 1.340,18 | | | | 47.013,05 | | 3,013% | | | |
| Mínimo / Minimum : | | | 2,00 | | | | 0,03 | | | | 2,00 | | 1,526% | | | |
| Máximo / Maximum : | | | 242.442,41 | | | | 76.443,50 | | | | 242.442,41 | | 5,943% | | | |