

## 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 (PTCs/MCs)

Fecha / Date: 31/12/2018

Divisa / Currency: EUR

| Indices de Referencia<br>Reference Indexes                                       | Saldo Vivo de Principal<br>Outstanding Principal Balance |               |                       |               | Principal Vencido Impagado<br>Overdue Principal |               |                     |               | Principal Pendiente Vencimiento<br>Outstanding Principal |               |                       |               | Tipo Int.<br>Int. Rate | Margen s/Indice<br>Margin o/Index |       |       |
|--|--|---------------|-----------------------|---------------|---|---------------|---------------------|---------------|--|---------------|-----------------------|---------------|------------------------|-----------------------------------|-------|-------|
|  | Num.   | %             | Importe / Amount      | %             | Num.  | %             | Importe / Amount    | %             | Num.   | %             | Importe / Amount      | %             | Med.Pond.<br>W. Avg.   | M.Pond.<br>W. Avg.                | Min.  | Max.  |
| Interés Variable<br>Floating Interest  | 6.105  | 100,00        | 198.301.855,07        | 100,00        | 274   | 100,00        | 2.302.562,47        | 100,00        | 6.068  | 100,00        | 195.999.292,60        | 100,00        | 0,826%                 |                                   |       |       |
| EURIBOR/MIBOR a 3 meses<br>3-month EURIBOR/MIBOR                                 | 38   | 0,62          | 928.749,00            | 0,47          | 2   | 0,73          | 3.049,99            | 0,13          | 38   | 0,63          | 925.699,01            | 0,47          | 0,653%                 | 0,970                             | 0,250 | 1,500 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br>1-year EURIBOR/MIBOR (Mortgage Market) | 5.260  | 86,16         | 182.172.199,54        | 91,87         | 225   | 82,12         | 1.970.335,82        | 85,57         | 5.231  | 86,21         | 180.201.863,72        | 91,94         | 0,727%                 | 0,902                             | 0,000 | 3,500 |
| M. Hipotecario Cajas de Ahorro<br>Mortgage Market: Savings Banks                 | 1  | 0,02          | 6.373,74              | 0,00          | 1   | 0,36          | 6.373,74            | 0,28          | 0  | 0,00          | 0,00                  | 0,00          | - %                    | 0,000                             | 0,000 | 0,000 |
| M. Hipotecario Conjunto de Entidades<br>Mortgage Market: All Institutions        | 806  | 13,20         | 15.194.532,79         | 7,66          | 46  | 16,79         | 322.802,92          | 14,02         | 799  | 13,17         | 14.871.729,87         | 7,59          | 2,037%                 | 0,253                             | 0,000 | 1,380 |
| <b>Total :</b>   | <b>6.105</b>   | <b>100,00</b> | <b>198.301.855,07</b> | <b>100,00</b> | <b>274</b>                                      | <b>100,00</b> | <b>2.302.562,47</b> | <b>100,00</b> | <b>6.068</b>   | <b>100,00</b> | <b>195.999.292,60</b> | <b>100,00</b> |                        |                                   |       |       |
| <b>Media Ponderada / Weighted Average :</b>                                      |  |               |                       |               |   |               |                     |               |  |               |                       |               | <b>0,826%</b>          |                                   |       |       |
| <b>Media Simple / Average :</b>  |  |               | <b>32.481,88</b>      |               |   |               | <b>8.403,51</b>     |               |  |               | <b>32.300,48</b>      |               | <b>0,931%</b>          |                                   |       |       |
| <b>Mínimo / Minimum :</b>  |  |               | <b>0,01</b>           |               |   |               | <b>0,01</b>         |               |  |               | <b>40,02</b>          |               | <b>0,000%</b>          |                                   |       |       |
| <b>Máximo / Maximum :</b>  |  |               | <b>216.029,12</b>     |               |   |               | <b>184.193,87</b>   |               |  |               | <b>172.261,69</b>     |               | <b>5,555%</b>          |                                   |       |       |