

MBS BANCAJA 6 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Intervalos de Fecha de Vencimiento Final / Distribution by Final Maturity Date Intervals

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

Fecha / Date: 31/12/2010

Divisa / Currency: EUR

| Intervalos anuales Annual Intervals | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | Tipo Interés Interest Rate | Vida residual Residual Life |
|--|--|-------|------------------|-------|---|-------|------------------|-------|--|-------|------------------|-------|-------------------------------|----------------------------------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Media Pond. W. Average | M. Pond. Meses W. Avg. Months |
| 2011 | 6 | 0,08 | 18.445,10 | 0,00 | 0 | 0,00 | 0,00 | 0,00 | 6 | 0,08 | 18.445,10 | 0,00 | 1,931% | 4,378 |
| 2012 | 8 | 0,11 | 79.403,02 | 0,01 | 0 | 0,00 | 0,00 | 0,00 | 8 | 0,11 | 79.403,02 | 0,01 | 2,292% | 17,752 |
| 2013 | 25 | 0,35 | 531.519,87 | 0,06 | 0 | 0,00 | 0,00 | 0,00 | 25 | 0,35 | 531.519,87 | 0,06 | 2,098% | 29,552 |
| 2014 | 15 | 0,21 | 726.057,18 | 0,08 | 0 | 0,00 | 0,00 | 0,00 | 15 | 0,21 | 726.057,18 | 0,08 | 2,016% | 40,305 |
| 2015 | 28 | 0,39 | 1.668.583,95 | 0,19 | 1 | 0,26 | 9.617,87 | 2,21 | 28 | 0,39 | 1.658.966,08 | 0,19 | 2,273% | 51,737 |
| 2016 | 36 | 0,50 | 1.848.936,21 | 0,21 | 2 | 0,51 | 799,41 | 0,18 | 36 | 0,50 | 1.848.136,80 | 0,21 | 2,186% | 65,232 |
| 2017 | 69 | 0,96 | 5.790.480,17 | 0,66 | 2 | 0,51 | 3.233,10 | 0,74 | 69 | 0,96 | 5.787.247,07 | 0,66 | 2,153% | 79,562 |
| 2018 | 179 | 2,49 | 11.118.761,66 | 1,28 | 10 | 2,56 | 17.655,60 | 4,06 | 179 | 2,49 | 11.101.106,06 | 1,27 | 2,190% | 88,694 |
| 2019 | 53 | 0,74 | 4.227.599,75 | 0,48 | 2 | 0,51 | 6.812,89 | 1,56 | 53 | 0,74 | 4.220.786,86 | 0,48 | 2,205% | 102,181 |
| 2020 | 105 | 1,46 | 7.662.414,37 | 0,88 | 0 | 0,00 | 0,00 | 0,00 | 105 | 1,46 | 7.662.414,37 | 0,88 | 2,221% | 113,045 |
| 2021 | 68 | 0,94 | 7.482.641,71 | 0,86 | 1 | 0,26 | 5.884,30 | 1,35 | 68 | 0,94 | 7.476.757,41 | 0,86 | 2,157% | 125,639 |
| 2022 | 191 | 2,65 | 17.852.749,89 | 2,05 | 17 | 4,35 | 26.007,72 | 5,97 | 191 | 2,65 | 17.826.742,17 | 2,05 | 2,226% | 138,960 |
| 2023 | 526 | 7,30 | 47.824.277,67 | 5,48 | 27 | 6,91 | 44.996,96 | 10,34 | 526 | 7,30 | 47.779.280,71 | 5,48 | 2,201% | 148,242 |
| 2024 | 91 | 1,26 | 10.307.931,40 | 1,18 | 4 | 1,02 | 3.119,92 | 0,72 | 91 | 1,26 | 10.304.811,48 | 1,18 | 2,260% | 162,062 |
| 2025 | 105 | 1,46 | 11.544.126,49 | 1,32 | 2 | 0,51 | 469,34 | 0,11 | 105 | 1,46 | 11.543.657,15 | 1,32 | 2,250% | 173,656 |
| 2026 | 114 | 1,58 | 13.463.406,37 | 1,54 | 4 | 1,02 | 2.472,83 | 0,57 | 114 | 1,58 | 13.460.933,54 | 1,54 | 2,250% | 184,845 |
| 2027 | 398 | 5,53 | 45.116.076,63 | 5,17 | 21 | 5,37 | 32.988,78 | 7,58 | 398 | 5,53 | 45.083.087,85 | 5,17 | 2,235% | 198,537 |
| 2028 | 810 | 11,25 | 84.097.825,84 | 9,64 | 50 | 12,79 | 46.023,56 | 10,57 | 810 | 11,25 | 84.051.802,28 | 9,64 | 2,189% | 208,052 |
| 2029 | 86 | 1,19 | 12.769.486,10 | 1,46 | 0 | 0,00 | 0,00 | 0,00 | 86 | 1,19 | 12.769.486,10 | 1,47 | 2,246% | 222,103 |
| 2030 | 120 | 1,67 | 16.476.249,12 | 1,89 | 8 | 2,05 | 15.990,41 | 3,67 | 120 | 1,67 | 16.460.258,71 | 1,89 | 2,231% | 233,531 |
| 2031 | 128 | 1,78 | 15.709.054,62 | 1,80 | 5 | 1,28 | 4.460,22 | 1,02 | 128 | 1,78 | 15.704.594,40 | 1,80 | 2,236% | 245,558 |
| 2032 | 383 | 5,32 | 55.442.194,12 | 6,36 | 23 | 5,88 | 18.929,41 | 4,35 | 383 | 5,32 | 55.423.264,71 | 6,36 | 2,229% | 258,881 |
| 2033 | 728 | 10,11 | 82.013.890,40 | 9,40 | 36 | 9,21 | 50.426,92 | 11,58 | 728 | 10,11 | 81.963.463,48 | 9,40 | 2,192% | 268,100 |
| 2034 | 81 | 1,12 | 11.079.495,30 | 1,27 | 4 | 1,02 | 2.585,63 | 0,59 | 81 | 1,12 | 11.076.909,67 | 1,27 | 2,201% | 282,092 |
| 2035 | 104 | 1,44 | 14.353.955,08 | 1,65 | 10 | 2,56 | 10.092,42 | 2,32 | 104 | 1,44 | 14.343.862,66 | 1,65 | 2,225% | 293,331 |
| 2036 | 109 | 1,51 | 16.728.820,65 | 1,92 | 7 | 1,79 | 6.043,80 | 1,39 | 109 | 1,51 | 16.722.776,85 | 1,92 | 2,166% | 305,149 |
| 2037 | 394 | 5,47 | 56.009.709,30 | 6,42 | 21 | 5,37 | 25.838,20 | 5,93 | 394 | 5,47 | 55.983.871,10 | 6,42 | 2,226% | 318,363 |
| 2038 | 752 | 10,44 | 94.994.321,78 | 10,89 | 39 | 9,97 | 48.703,85 | 11,19 | 752 | 10,44 | 94.945.617,93 | 10,89 | 2,162% | 327,786 |
| 2039 | 48 | 0,67 | 7.896.731,40 | 0,91 | 4 | 1,02 | 6.657,33 | 1,53 | 48 | 0,67 | 7.890.074,07 | 0,91 | 2,192% | 341,826 |
| 2040 | 76 | 1,06 | 12.026.254,32 | 1,38 | 2 | 0,51 | 373,42 | 0,09 | 76 | 1,06 | 12.025.880,90 | 1,38 | 2,247% | 354,132 |

Medias ponderadas por el principal pendiente de vencimiento / Averages weighted by the outstanding principal.

Tipo Interés: Tipo de interés nominal anual / Interest Rate: Annual nominal interest rate.

MBS BANCAJA 6 Fondo de Titulización de Activos

Cartera de Activos Titulizados / *Portfolio of Securitised Assets*

Distribución por Intervalos de Fecha de Vencimiento Final / *Distribution by Final Maturity Date Intervals*

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

Fecha / *Date*: 31/12/2010

Divisa / *Currency*: EUR

| Intervalos anuales <i>Annual Intervals</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 Interés <i>Interest Rate</i> | Vida residual <i>Residual Life</i> |
|---|---|---------------|-------------------------|---------------|--|---------------|-------------------------|---------------|---|---------------|-------------------------|---------------|--------------------------------------|---|
| | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Media Pond. <i>W. Average</i> | M. Pond. Meses <i>W. Avg. Months</i> |
| 2041 | 81 | 1,12 | 11.854.320,58 | 1,36 | 3 | 0,77 | 878,81 | 0,20 | 81 | 1,12 | 11.853.441,77 | 1,36 | 2,205% | 365,545 |
| 2042 | 181 | 2,51 | 29.338.332,81 | 3,36 | 6 | 1,53 | 3.349,04 | 0,77 | 181 | 2,51 | 29.334.983,77 | 3,37 | 2,163% | 377,607 |
| 2043 | 262 | 3,64 | 34.745.379,36 | 3,98 | 11 | 2,81 | 7.068,60 | 1,62 | 262 | 3,64 | 34.738.310,76 | 3,99 | 2,149% | 388,111 |
| 2044 | 47 | 0,65 | 8.372.475,26 | 0,96 | 5 | 1,28 | 4.004,93 | 0,92 | 47 | 0,65 | 8.368.470,33 | 0,96 | 2,125% | 401,540 |
| 2045 | 55 | 0,76 | 7.950.307,07 | 0,91 | 4 | 1,02 | 1.110,77 | 0,26 | 55 | 0,76 | 7.949.196,30 | 0,91 | 2,113% | 414,061 |
| 2046 | 59 | 0,82 | 9.322.377,16 | 1,07 | 3 | 0,77 | 686,56 | 0,16 | 59 | 0,82 | 9.321.690,60 | 1,07 | 2,182% | 425,807 |
| 2047 | 305 | 4,23 | 51.859.015,70 | 5,95 | 18 | 4,60 | 14.248,97 | 3,27 | 305 | 4,23 | 51.844.766,73 | 5,95 | 2,117% | 438,047 |
| 2048 | 377 | 5,23 | 51.736.894,48 | 5,93 | 39 | 9,97 | 13.834,11 | 3,18 | 377 | 5,23 | 51.723.060,37 | 5,93 | 2,151% | 447,775 |
| Total : | 7.203 | 100,00 | 872.040.501,89 | 100,00 | 391 | 100,00 | 435.365,68 | 100,00 | 7.203 | 100,00 | 871.605.136,21 | 100,00 | | |
| Media Ponderada / <i>Weighted Average</i> : | | | | | | | | | | | | | 2,191% | 283,012 |
| Media Simple / <i>Average</i> : | | | 121.066,29 | | | | 1.113,47 | | | | 121.005,85 | | 2,203% | 264,131 |
| Mínimo / <i>Minimum</i> : | | | 59,08 | | | | 0,02 | | | | 59,08 | | 1,525% | 05/01/2011 |
| Máximo / <i>Maximum</i> : | | | 924.718,72 | | | | 21.767,36 | | | | 924.718,72 | | 3,395% | 05/09/2048 |