

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: 31/08/2012

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 |
| 2012 | 4 | 0,06 | 6.796,20 | 0,00 | 0 | 0,00 | 0,00 | 0,00 | 4 | 0,06 | 6.796,20 | 0,00 | 2,961% | 2,426 |
| 2013 | 18 | 0,26 | 120.264,57 | 0,02 | 0 | 0,00 | 0,00 | 0,00 | 18 | 0,26 | 120.264,57 | 0,02 | 2,376% | 10,073 |
| 2014 | 13 | 0,19 | 377.232,24 | 0,05 | 0 | 0,00 | 0,00 | 0,00 | 13 | 0,19 | 377.232,24 | 0,05 | 2,527% | 20,428 |
| 2015 | 21 | 0,31 | 485.882,79 | 0,06 | 0 | 0,00 | 0,00 | 0,00 | 21 | 0,31 | 485.882,79 | 0,06 | 2,545% | 32,299 |
| 2016 | 36 | 0,53 | 1.014.978,67 | 0,13 | 5 | 0,54 | 2.681,32 | 0,19 | 36 | 0,53 | 1.012.297,35 | 0,13 | 2,614% | 46,114 |
| 2017 | 62 | 0,91 | 3.435.407,08 | 0,44 | 2 | 0,22 | 532,53 | 0,04 | 62 | 0,91 | 3.434.874,55 | 0,44 | 2,662% | 59,231 |
| 2018 | 168 | 2,46 | 7.901.078,86 | 1,02 | 22 | 2,40 | 42.773,37 | 3,10 | 168 | 2,46 | 7.858.305,49 | 1,01 | 2,645% | 68,798 |
| 2019 | 55 | 0,81 | 3.498.021,64 | 0,45 | 6 | 0,65 | 15.252,07 | 1,11 | 55 | 0,81 | 3.482.769,57 | 0,45 | 2,642% | 81,809 |
| 2020 | 101 | 1,48 | 5.790.772,66 | 0,75 | 7 | 0,76 | 8.479,53 | 0,62 | 101 | 1,48 | 5.782.293,13 | 0,75 | 2,737% | 93,029 |
| 2021 | 63 | 0,92 | 5.810.072,26 | 0,75 | 8 | 0,87 | 11.889,35 | 0,86 | 63 | 0,92 | 5.798.182,91 | 0,75 | 2,584% | 105,748 |
| 2022 | 178 | 2,61 | 14.641.923,47 | 1,88 | 24 | 2,61 | 126.656,40 | 9,19 | 178 | 2,61 | 14.515.267,07 | 1,87 | 2,712% | 118,980 |
| 2023 | 499 | 7,31 | 39.214.742,66 | 5,05 | 80 | 8,71 | 157.734,25 | 11,45 | 499 | 7,32 | 39.057.008,41 | 5,03 | 2,646% | 128,212 |
| 2024 | 87 | 1,27 | 8.643.195,02 | 1,11 | 13 | 1,42 | 16.540,14 | 1,20 | 87 | 1,28 | 8.626.654,88 | 1,11 | 2,551% | 142,086 |
| 2025 | 98 | 1,44 | 10.085.406,11 | 1,30 | 6 | 0,65 | 6.480,79 | 0,47 | 98 | 1,44 | 10.078.925,32 | 1,30 | 2,719% | 153,870 |
| 2026 | 109 | 1,60 | 11.896.868,95 | 1,53 | 10 | 1,09 | 11.618,10 | 0,84 | 109 | 1,60 | 11.885.250,85 | 1,53 | 2,653% | 165,045 |
| 2027 | 365 | 5,35 | 37.633.523,01 | 4,84 | 50 | 5,45 | 91.081,34 | 6,61 | 365 | 5,35 | 37.542.441,67 | 4,84 | 2,607% | 178,633 |
| 2028 | 764 | 11,19 | 71.303.544,77 | 9,18 | 101 | 11,00 | 136.401,38 | 9,90 | 764 | 11,20 | 71.167.143,39 | 9,17 | 2,652% | 188,066 |
| 2029 | 81 | 1,19 | 11.148.980,91 | 1,43 | 8 | 0,87 | 6.060,73 | 0,44 | 81 | 1,19 | 11.142.920,18 | 1,44 | 2,609% | 201,886 |
| 2030 | 118 | 1,73 | 15.582.385,30 | 2,01 | 13 | 1,42 | 42.648,67 | 3,09 | 118 | 1,73 | 15.539.736,63 | 2,00 | 2,583% | 213,496 |
| 2031 | 124 | 1,82 | 15.002.899,06 | 1,93 | 11 | 1,20 | 18.015,32 | 1,31 | 124 | 1,82 | 14.984.883,74 | 1,93 | 2,670% | 225,572 |
| 2032 | 354 | 5,19 | 49.283.933,99 | 6,34 | 36 | 3,92 | 111.442,38 | 8,09 | 353 | 5,18 | 49.172.491,61 | 6,34 | 2,648% | 238,985 |
| 2033 | 695 | 10,18 | 74.155.407,57 | 9,54 | 93 | 10,13 | 114.069,33 | 8,28 | 694 | 10,17 | 74.041.338,24 | 9,54 | 2,614% | 248,096 |
| 2034 | 78 | 1,14 | 10.484.832,23 | 1,35 | 9 | 0,98 | 20.684,53 | 1,50 | 78 | 1,14 | 10.464.147,70 | 1,35 | 2,588% | 262,172 |
| 2035 | 96 | 1,41 | 12.938.302,62 | 1,66 | 15 | 1,63 | 74.533,78 | 5,41 | 95 | 1,39 | 12.863.768,84 | 1,66 | 2,514% | 273,414 |
| 2036 | 108 | 1,58 | 15.633.977,08 | 2,01 | 18 | 1,96 | 30.634,06 | 2,22 | 108 | 1,58 | 15.603.343,02 | 2,01 | 2,516% | 285,097 |
| 2037 | 373 | 5,47 | 51.585.906,21 | 6,64 | 55 | 5,99 | 82.784,71 | 6,01 | 373 | 5,47 | 51.503.121,50 | 6,64 | 2,655% | 298,415 |
| 2038 | 714 | 10,46 | 86.165.009,76 | 11,09 | 105 | 11,44 | 64.368,81 | 4,67 | 714 | 10,47 | 86.100.640,95 | 11,10 | 2,607% | 307,767 |
| 2039 | 46 | 0,67 | 7.462.876,47 | 0,96 | 7 | 0,76 | 4.516,07 | 0,33 | 46 | 0,67 | 7.458.360,40 | 0,96 | 2,632% | 321,785 |
| 2040 | 75 | 1,10 | 11.998.872,22 | 1,54 | 11 | 1,20 | 2.670,64 | 0,19 | 75 | 1,10 | 11.996.201,58 | 1,55 | 2,677% | 334,300 |
| 2041 | 76 | 1,11 | 10.574.479,34 | 1,36 | 7 | 0,76 | 3.319,20 | 0,24 | 76 | 1,11 | 10.571.160,14 | 1,36 | 2,716% | 345,638 |

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.

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

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

Fecha / *Date*: 31/08/2012

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> |
| 2042 | 173 | 2,53 | 27.544.782,66 | 3,54 | 23 | 2,51 | 14.548,71 | 1,06 | 173 | 2,54 | 27.530.233,95 | 3,55 | 2,573% | 357,551 |
| 2043 | 254 | 3,72 | 33.159.906,74 | 4,27 | 36 | 3,92 | 40.727,49 | 2,96 | 254 | 3,72 | 33.119.179,25 | 4,27 | 2,588% | 368,158 |
| 2044 | 46 | 0,67 | 7.680.925,38 | 0,99 | 11 | 1,20 | 7.433,67 | 0,54 | 46 | 0,67 | 7.673.491,71 | 0,99 | 2,526% | 381,694 |
| 2045 | 54 | 0,79 | 7.968.449,64 | 1,03 | 11 | 1,20 | 14.719,74 | 1,07 | 54 | 0,79 | 7.953.729,90 | 1,03 | 2,501% | 394,302 |
| 2046 | 57 | 0,84 | 9.117.605,09 | 1,17 | 10 | 1,09 | 5.596,78 | 0,41 | 57 | 0,84 | 9.112.008,31 | 1,17 | 2,578% | 406,033 |
| 2047 | 297 | 4,35 | 49.050.337,46 | 6,31 | 50 | 5,45 | 42.524,81 | 3,09 | 297 | 4,35 | 49.007.812,65 | 6,32 | 2,551% | 418,249 |
| 2048 | 365 | 5,35 | 48.748.056,81 | 6,27 | 55 | 5,99 | 48.707,51 | 3,53 | 364 | 5,34 | 48.699.349,30 | 6,28 | 2,642% | 427,794 |
| Total : | 6.825 | 100,00 | 777.147.637,50 | 100,00 | 918 | 100,00 | 1.378.127,51 | 100,00 | 6.821 | 100,00 | 775.769.509,99 | 100,00 | | |
| Media Ponderada / <i>Weighted Average</i> : | | | | | | | | | | | | | 2,619% | 268,967 |
| Media Simple / <i>Average</i> : | | | 113.867,79 | | | | 1.501,23 | | | | 113.732,52 | | 2,641% | 245,897 |
| Mínimo / <i>Minimum</i> : | | | 198,26 | | | | 0,01 | | | | 198,26 | | 1,616% | 05/09/2012 |
| Máximo / <i>Maximum</i> : | | | 868.875,21 | | | | 71.778,02 | | | | 868.875,21 | | 4,183% | 05/09/2048 |