

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: 31/10/2014

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 |
| 2014 | 3 | 0,05 | 2.053,28 | 0,00 | 0 | 0,00 | 0,00 | 0,00 | 3 | 0,05 | 2.053,28 | 0,00 | 1,711% | 1,093 |
| 2015 | 23 | 0,38 | 117.568,01 | 0,02 | 0 | 0,00 | 0,00 | 0,00 | 23 | 0,38 | 117.568,01 | 0,02 | 1,326% | 8,585 |
| 2016 | 36 | 0,59 | 519.570,50 | 0,09 | 4 | 0,51 | 87.721,71 | 1,28 | 36 | 0,60 | 431.848,79 | 0,07 | 1,409% | 20,278 |
| 2017 | 62 | 1,02 | 1.656.001,90 | 0,27 | 2 | 0,25 | 52.721,20 | 0,77 | 62 | 1,03 | 1.603.280,70 | 0,27 | 1,305% | 33,279 |
| 2018 | 134 | 2,21 | 3.800.853,33 | 0,62 | 15 | 1,91 | 178.267,45 | 2,59 | 131 | 2,18 | 3.622.585,88 | 0,60 | 1,463% | 42,395 |
| 2019 | 45 | 0,74 | 1.756.396,86 | 0,29 | 1 | 0,13 | 21.374,20 | 0,31 | 45 | 0,75 | 1.735.022,66 | 0,29 | 1,433% | 56,706 |
| 2020 | 92 | 1,52 | 3.191.622,26 | 0,52 | 3 | 0,38 | 14.763,50 | 0,21 | 91 | 1,52 | 3.176.858,76 | 0,53 | 1,451% | 67,802 |
| 2021 | 44 | 0,73 | 2.970.540,64 | 0,49 | 4 | 0,51 | 85.536,50 | 1,24 | 43 | 0,72 | 2.885.004,14 | 0,48 | 1,358% | 80,592 |
| 2022 | 155 | 2,56 | 9.842.044,32 | 1,61 | 19 | 2,41 | 459.736,45 | 6,69 | 153 | 2,55 | 9.382.307,87 | 1,55 | 1,409% | 93,256 |
| 2023 | 415 | 6,84 | 26.230.204,23 | 4,29 | 55 | 6,99 | 595.600,87 | 8,66 | 410 | 6,83 | 25.634.603,36 | 4,24 | 1,440% | 102,099 |
| 2024 | 75 | 1,24 | 5.890.434,45 | 0,96 | 7 | 0,89 | 76.597,48 | 1,11 | 75 | 1,25 | 5.813.836,97 | 0,96 | 1,410% | 116,352 |
| 2025 | 91 | 1,50 | 7.051.798,17 | 1,15 | 8 | 1,02 | 83.687,78 | 1,22 | 90 | 1,50 | 6.968.110,39 | 1,15 | 1,418% | 128,028 |
| 2026 | 97 | 1,60 | 8.337.460,99 | 1,36 | 9 | 1,14 | 58.873,74 | 0,86 | 97 | 1,62 | 8.278.587,25 | 1,37 | 1,453% | 139,114 |
| 2027 | 325 | 5,36 | 28.131.310,63 | 4,60 | 47 | 5,97 | 533.663,47 | 7,76 | 320 | 5,33 | 27.597.647,16 | 4,57 | 1,436% | 152,729 |
| 2028 | 686 | 11,31 | 54.964.404,25 | 9,00 | 91 | 11,56 | 568.830,68 | 8,27 | 682 | 11,36 | 54.395.573,57 | 9,00 | 1,429% | 162,134 |
| 2029 | 65 | 1,07 | 6.780.982,32 | 1,11 | 6 | 0,76 | 37.985,95 | 0,55 | 64 | 1,07 | 6.742.996,37 | 1,12 | 1,436% | 175,850 |
| 2030 | 100 | 1,65 | 10.594.800,78 | 1,73 | 14 | 1,78 | 114.541,42 | 1,67 | 99 | 1,65 | 10.480.259,36 | 1,73 | 1,465% | 187,436 |
| 2031 | 99 | 1,63 | 10.446.680,60 | 1,71 | 8 | 1,02 | 155.277,53 | 2,26 | 98 | 1,63 | 10.291.403,07 | 1,70 | 1,509% | 199,507 |
| 2032 | 311 | 5,13 | 38.344.627,29 | 6,28 | 41 | 5,21 | 363.274,37 | 5,28 | 307 | 5,11 | 37.981.352,92 | 6,29 | 1,456% | 213,060 |
| 2033 | 625 | 10,30 | 59.000.745,35 | 9,66 | 69 | 8,77 | 496.369,51 | 7,22 | 621 | 10,34 | 58.504.375,84 | 9,68 | 1,440% | 222,012 |
| 2034 | 72 | 1,19 | 8.885.708,37 | 1,45 | 16 | 2,03 | 103.959,11 | 1,51 | 72 | 1,20 | 8.781.749,26 | 1,45 | 1,434% | 235,998 |
| 2035 | 86 | 1,42 | 10.463.577,54 | 1,71 | 15 | 1,91 | 120.387,81 | 1,75 | 85 | 1,42 | 10.343.189,73 | 1,71 | 1,446% | 247,571 |
| 2036 | 100 | 1,65 | 12.944.238,38 | 2,12 | 17 | 2,16 | 167.519,99 | 2,44 | 98 | 1,63 | 12.776.718,39 | 2,11 | 1,403% | 258,928 |
| 2037 | 348 | 5,74 | 42.528.581,01 | 6,96 | 52 | 6,61 | 655.680,62 | 9,54 | 343 | 5,71 | 41.872.900,39 | 6,93 | 1,418% | 272,461 |
| 2038 | 645 | 10,63 | 73.013.677,44 | 11,95 | 76 | 9,66 | 294.525,15 | 4,28 | 643 | 10,71 | 72.719.152,29 | 12,04 | 1,400% | 281,771 |
| 2039 | 43 | 0,71 | 6.166.491,91 | 1,01 | 3 | 0,38 | 15.380,96 | 0,22 | 43 | 0,72 | 6.151.110,95 | 1,02 | 1,427% | 295,955 |
| 2040 | 68 | 1,12 | 9.899.598,06 | 1,62 | 9 | 1,14 | 20.200,12 | 0,29 | 68 | 1,13 | 9.879.397,94 | 1,64 | 1,442% | 308,012 |
| 2041 | 70 | 1,15 | 8.775.969,12 | 1,44 | 10 | 1,27 | 138.894,94 | 2,02 | 68 | 1,13 | 8.637.074,18 | 1,43 | 1,461% | 319,702 |
| 2042 | 159 | 2,62 | 23.395.635,15 | 3,83 | 33 | 4,19 | 148.976,73 | 2,17 | 159 | 2,65 | 23.246.658,42 | 3,85 | 1,407% | 331,799 |
| 2043 | 236 | 3,89 | 28.839.822,83 | 4,72 | 33 | 4,19 | 379.143,57 | 5,51 | 232 | 3,86 | 28.460.679,26 | 4,71 | 1,383% | 342,186 |

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*: 31/10/2014

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> |
| 2044 | 38 | 0,63 | 5.473.350,71 | 0,90 | 7 | 0,89 | 103.677,37 | 1,51 | 36 | 0,60 | 5.369.673,34 | 0,89 | 1,407% | 355,952 |
| 2045 | 47 | 0,77 | 7.068.158,79 | 1,16 | 12 | 1,52 | 72.779,58 | 1,06 | 46 | 0,77 | 6.995.379,21 | 1,16 | 1,386% | 368,173 |
| 2046 | 55 | 0,91 | 7.915.775,57 | 1,30 | 5 | 0,64 | 13.564,35 | 0,20 | 55 | 0,92 | 7.902.211,22 | 1,31 | 1,422% | 379,547 |
| 2047 | 276 | 4,55 | 43.294.786,66 | 7,09 | 36 | 4,57 | 281.181,54 | 4,09 | 274 | 4,56 | 43.013.605,12 | 7,12 | 1,353% | 392,320 |
| 2048 | 339 | 5,59 | 42.573.166,26 | 6,97 | 60 | 7,62 | 374.404,83 | 5,45 | 333 | 5,54 | 42.198.761,43 | 6,98 | 1,402% | 401,714 |
| 2049 | 1 | 0,02 | 145.921,95 | 0,02 | 0 | 0,00 | 0,00 | 0,00 | 1 | 0,02 | 145.921,95 | 0,02 | 1,206% | 413,161 |
| Total : | 6.066 | 100,00 | 611.014.559,91 | 100,00 | 787 | 100,00 | 6.875.100,48 | 100,00 | 6.006 | 100,00 | 604.139.459,43 | 100,00 | | |
| Media Ponderada / <i>Weighted Average</i> : | | | | | | | | | | | | | 1,419% | 252,565 |
| Media Simple / <i>Average</i> : | | | 100.727,75 | | | | 8.735,83 | | | | 100.589,32 | | 1,434% | 225,531 |
| Mínimo / <i>Minimum</i> : | | | 37,57 | | | | 0,13 | | | | 37,57 | | 0,738% | 05/11/2014 |
| Máximo / <i>Maximum</i> : | | | 787.977,78 | | | | 166.060,10 | | | | 787.977,78 | | 2,513% | 05/04/2049 |