

## 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*: 31/01/2016

Divisa / *Currency*: EUR

| Intervalos anuales<br><i>Annual Intervals</i> | Saldo Vivo de Principal<br><i>Outstanding Principal Balance</i> |       |                         |       | Principal Vencido Impagado<br><i>Overdue Principal</i> |       |                         |      | Principal Pendiente Vencimiento<br><i>Outstanding Principal</i> |       |                         |       | Tipo Interés<br><i>Interest Rate</i> | Vida residual<br><i>Residual Life</i>   |
|---|---|-------|-------------------------|-------|--|-------|-------------------------|------|---|-------|-------------------------|-------|--------------------------------------|---|
|   | Num.  | %     | Importe / <i>Amount</i> | %     | Num.   | %     | Importe / <i>Amount</i> | %    | Num.  | %     | Importe / <i>Amount</i> | %     | Media Pond.<br><i>W. Average</i>     | M. Pond. Meses<br><i>W. Avg. Months</i> |
| 2016  | 26  | 0,46  | 113.187,27              | 0,02  | 2  | 0,32  | 38.203,39               | 0,47 | 26  | 0,47  | 74.983,88               | 0,01  | 0,957%                               | 6,507                                   |
| 2017  | 52  | 0,93  | 728.564,99              | 0,14  | 1  | 0,16  | 29,10                   | 0,00 | 52  | 0,94  | 728.535,89              | 0,14  | 0,930%                               | 18,216                                  |
| 2018  | 126   | 2,24  | 2.361.568,30            | 0,45  | 11   | 1,74  | 174.794,87              | 2,15 | 124   | 2,24  | 2.186.773,43            | 0,42  | 1,112%                               | 27,328                                  |
| 2019  | 45  | 0,80  | 1.282.561,93            | 0,24  | 2  | 0,32  | 37.843,15               | 0,47 | 45  | 0,81  | 1.244.718,78            | 0,24  | 1,065%                               | 41,777                                  |
| 2020  | 84  | 1,49  | 2.373.554,40            | 0,45  | 4  | 0,63  | 26.742,69               | 0,33 | 83  | 1,50  | 2.346.811,71            | 0,45  | 1,067%                               | 52,932                                  |
| 2021  | 47  | 0,84  | 2.660.742,54            | 0,51  | 4  | 0,63  | 101.673,23              | 1,25 | 46  | 0,83  | 2.559.069,31            | 0,49  | 1,006%                               | 65,621                                  |
| 2022  | 145   | 2,58  | 7.186.706,76            | 1,37  | 14   | 2,22  | 349.955,13              | 4,30 | 142   | 2,57  | 6.836.751,63            | 1,32  | 1,014%                               | 77,917                                  |
| 2023  | 371   | 6,60  | 19.636.710,59           | 3,73  | 36   | 5,71  | 630.112,47              | 7,75 | 365   | 6,59  | 19.006.598,12           | 3,67  | 1,085%                               | 87,092                                  |
| 2024  | 70  | 1,25  | 4.459.486,79            | 0,85  | 4  | 0,63  | 84.182,71               | 1,03 | 69  | 1,25  | 4.375.304,08            | 0,84  | 1,009%                               | 101,440                                 |
| 2025  | 83  | 1,48  | 5.224.560,88            | 0,99  | 6  | 0,95  | 86.180,07               | 1,06 | 82  | 1,48  | 5.138.380,81            | 0,99  | 1,024%                               | 113,313                                 |
| 2026  | 89  | 1,58  | 6.738.522,42            | 1,28  | 8  | 1,27  | 131.611,41              | 1,62 | 88  | 1,59  | 6.606.911,01            | 1,27  | 1,075%                               | 123,900                                 |
| 2027  | 296   | 5,27  | 22.954.831,21           | 4,36  | 34   | 5,39  | 478.714,00              | 5,88 | 292   | 5,27  | 22.476.117,21           | 4,34  | 1,056%                               | 137,802                                 |
| 2028  | 620   | 11,03 | 45.049.307,62           | 8,56  | 76   | 12,04 | 650.472,11              | 8,00 | 614   | 11,09 | 44.398.835,51           | 8,57  | 1,072%                               | 147,159                                 |
| 2029  | 61  | 1,09  | 5.883.447,85            | 1,12  | 4  | 0,63  | 105.436,65              | 1,30 | 59  | 1,07  | 5.778.011,20            | 1,12  | 1,042%                               | 160,852                                 |
| 2030  | 95  | 1,69  | 8.892.795,12            | 1,69  | 13   | 2,06  | 194.150,59              | 2,39 | 92  | 1,66  | 8.698.644,53            | 1,68  | 1,063%                               | 172,485                                 |
| 2031  | 97  | 1,73  | 9.278.234,17            | 1,76  | 9  | 1,43  | 174.434,90              | 2,14 | 96  | 1,73  | 9.103.799,27            | 1,76  | 1,154%                               | 184,601                                 |
| 2032  | 297   | 5,29  | 33.220.843,17           | 6,31  | 37   | 5,86  | 734.787,26              | 9,03 | 286   | 5,17  | 32.486.055,91           | 6,27  | 1,056%                               | 198,154                                 |
| 2033  | 587   | 10,45 | 50.967.649,48           | 9,68  | 57   | 9,03  | 656.101,10              | 8,06 | 581   | 10,49 | 50.311.548,38           | 9,71  | 1,062%                               | 206,993                                 |
| 2034  | 69  | 1,23  | 7.875.393,72            | 1,50  | 16   | 2,54  | 195.541,85              | 2,40 | 67  | 1,21  | 7.679.851,87            | 1,48  | 1,028%                               | 220,975                                 |
| 2035  | 82  | 1,46  | 9.059.167,53            | 1,72  | 12   | 1,90  | 134.921,85              | 1,66 | 80  | 1,45  | 8.924.245,68            | 1,72  | 1,026%                               | 232,423                                 |
| 2036  | 96  | 1,71  | 11.592.699,18           | 2,20  | 11   | 1,74  | 181.328,80              | 2,23 | 94  | 1,70  | 11.411.370,38           | 2,20  | 1,010%                               | 244,096                                 |
| 2037  | 318   | 5,66  | 36.820.197,04           | 7,00  | 39   | 6,18  | 715.499,39              | 8,79 | 312   | 5,64  | 36.104.697,65           | 6,97  | 1,050%                               | 257,484                                 |
| 2038  | 610   | 10,86 | 65.619.503,77           | 12,47 | 67   | 10,62 | 423.258,89              | 5,20 | 607   | 10,96 | 65.196.244,88           | 12,58 | 1,034%                               | 266,757                                 |
| 2039  | 41  | 0,73  | 5.586.048,02            | 1,06  | 4  | 0,63  | 11.923,71               | 0,15 | 41  | 0,74  | 5.574.124,31            | 1,08  | 1,063%                               | 280,987                                 |
| 2040  | 67  | 1,19  | 9.392.490,33            | 1,78  | 9  | 1,43  | 35.760,27               | 0,44 | 67  | 1,21  | 9.356.730,06            | 1,81  | 1,047%                               | 293,006                                 |
| 2041  | 65  | 1,16  | 7.676.382,76            | 1,46  | 8  | 1,27  | 154.243,52              | 1,90 | 63  | 1,14  | 7.522.139,24            | 1,45  | 1,100%                               | 304,705                                 |
| 2042  | 152   | 2,71  | 20.954.060,58           | 3,98  | 23   | 3,65  | 413.044,67              | 5,08 | 149   | 2,69  | 20.541.015,91           | 3,96  | 1,046%                               | 317,010                                 |
| 2043  | 222   | 3,95  | 26.329.872,91           | 5,00  | 31   | 4,91  | 363.919,68              | 4,47 | 218   | 3,94  | 25.965.953,23           | 5,01  | 1,007%                               | 327,221                                 |
| 2044  | 36  | 0,64  | 4.885.796,06            | 0,93  | 8  | 1,27  | 117.790,76              | 1,45 | 34  | 0,61  | 4.768.005,30            | 0,92  | 1,025%                               | 341,396                                 |
| 2045  | 48  | 0,85  | 6.793.994,02            | 1,29  | 12   | 1,90  | 105.795,55              | 1,30 | 47  | 0,85  | 6.688.198,47            | 1,29  | 1,030%                               | 353,168                                 |

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*: 31/01/2016

Divisa / *Currency*: EUR

| Intervalos anuales<br><i>Annual Intervals</i> | Saldo Vivo de Principal<br><i>Outstanding Principal Balance</i> |               |                         |               | Principal Vencido Impagado<br><i>Overdue Principal</i> |               |                         |               | Principal Pendiente Vencimiento<br><i>Outstanding Principal</i> |               |                         |               | Tipo Interés<br><i>Interest Rate</i> | Vida residual<br><i>Residual Life</i>   |
|---|---|---------------|-------------------------|---------------|--|---------------|-------------------------|---------------|---|---------------|-------------------------|---------------|--------------------------------------|---|
|   | Num.  | %             | Importe / <i>Amount</i> | %             | Num.   | %             | Importe / <i>Amount</i> | %             | Num.  | %             | Importe / <i>Amount</i> | %             | Media Pond.<br><i>W. Average</i>     | M. Pond. Meses<br><i>W. Avg. Months</i> |
| 2046  | 55  | 0,98          | 7.535.237,52            | 1,43          | 5  | 0,79          | 39.649,58               | 0,49          | 54  | 0,98          | 7.495.587,94            | 1,45          | 1,041%                               | 364,309                                 |
| 2047  | 257   | 4,57          | 38.850.264,15           | 7,38          | 32   | 5,07          | 251.116,20              | 3,09          | 256   | 4,62          | 38.599.147,95           | 7,45          | 0,973%                               | 377,386                                 |
| 2048  | 310   | 5,52          | 38.356.371,57           | 7,29          | 32   | 5,07          | 336.096,31              | 4,13          | 305   | 5,51          | 38.020.275,26           | 7,34          | 1,025%                               | 386,658                                 |
| <b>Total :</b>                                | <b>5.619</b>  | <b>100,00</b> | <b>526.340.754,65</b>   | <b>100,00</b> | <b>631</b>   | <b>100,00</b> | <b>8.135.315,86</b>     | <b>100,00</b> | <b>5.536</b>  | <b>100,00</b> | <b>518.205.438,79</b>   | <b>100,00</b> |                                      |   |
| Media Ponderada / <i>Weighted Average</i> :   |   |               |                         |               |  |               |                         |               |   |               |                         |               | 1,043%                               | 242,923                                 |
| Media Simple / <i>Average</i> :               |   |               | 93.671,61               |               |  |               | 12.892,74               |               |   |               | 93.606,47               |               | 1,064%                               | 213,517                                 |
| Mínimo / <i>Minimum</i> :                     |   |               | 247,05                  |               |  |               | 0,02                    |               |   |               | 247,05                  |               | 0,378%                               | 05/02/2016                              |
| Máximo / <i>Maximum</i> :                     |   |               | 737.833,20              |               |  |               | 166.060,10              |               |   |               | 737.833,20              |               | 2,167%                               | 05/09/2048                              |