

## FTPME 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 a PYMES / SME Loans

Fecha / Date: 31/10/2015

Divisa / Currency: EUR

| Intervalos anuales<br>Annual Intervals | Saldo Vivo de Principal<br>Outstanding Principal Balance |       |                  |       | Principal Vencido Impagado<br>Overdue Principal |       |                  |       | Principal Pendiente Vencimiento<br>Outstanding Principal |       |                  |       | Tipo Interés<br>Interest Rate | Vida residual<br>Residual Life   |
|----------------------------------------|----------------------------------------------------------|-------|------------------|-------|-------------------------------------------------|-------|------------------|-------|----------------------------------------------------------|-------|------------------|-------|-------------------------------|----------------------------------|
|                                        | Num.                                                     | %     | Importe / Amount | %     | Num.                                            | %     | Importe / Amount | %     | Num.                                                     | %     | Importe / Amount | %     | Media Pond.<br>W. Average     | M. Pond. Meses<br>W. Avg. Months |
| 2008                                   | 4                                                        | 0,44  | 1.143.489,82     | 0,93  | 4                                               | 1,17  | 1.143.489,82     | 4,40  | 0                                                        | 0,00  | 0,00             | 0,00  | 0,000%                        | 0,000                            |
| 2009                                   | 23                                                       | 2,55  | 1.198.138,69     | 0,97  | 23                                              | 6,71  | 1.198.138,69     | 4,61  | 0                                                        | 0,00  | 0,00             | 0,00  | 0,000%                        | 0,000                            |
| 2010                                   | 14                                                       | 1,55  | 3.662.164,48     | 2,97  | 14                                              | 4,08  | 3.662.164,48     | 14,09 | 0                                                        | 0,00  | 0,00             | 0,00  | 0,000%                        | 0,000                            |
| 2011                                   | 35                                                       | 3,88  | 3.114.725,57     | 2,53  | 35                                              | 10,20 | 3.114.725,57     | 11,99 | 0                                                        | 0,00  | 0,00             | 0,00  | 0,000%                        | 0,000                            |
| 2012                                   | 17                                                       | 1,88  | 958.746,59       | 0,78  | 17                                              | 4,96  | 958.746,59       | 3,69  | 0                                                        | 0,00  | 0,00             | 0,00  | 0,000%                        | 0,000                            |
| 2013                                   | 12                                                       | 1,33  | 2.459.071,95     | 2,00  | 12                                              | 3,50  | 2.459.071,95     | 9,46  | 0                                                        | 0,00  | 0,00             | 0,00  | 0,000%                        | 0,000                            |
| 2014                                   | 6                                                        | 0,67  | 787.667,45       | 0,64  | 6                                               | 1,75  | 787.667,45       | 3,03  | 0                                                        | 0,00  | 0,00             | 0,00  | 0,000%                        | 0,000                            |
| 2015                                   | 14                                                       | 1,55  | 473.191,70       | 0,38  | 8                                               | 2,33  | 436.184,48       | 1,68  | 7                                                        | 0,98  | 37.007,22        | 0,04  | 1,183%                        | 1,435                            |
| 2016                                   | 59                                                       | 6,54  | 2.394.381,38     | 1,94  | 12                                              | 3,50  | 610.058,23       | 2,35  | 53                                                       | 7,39  | 1.784.323,15     | 1,84  | 0,916%                        | 9,833                            |
| 2017                                   | 25                                                       | 2,77  | 1.054.844,82     | 0,86  | 7                                               | 2,04  | 247.056,53       | 0,95  | 22                                                       | 3,07  | 807.788,29       | 0,83  | 1,091%                        | 17,461                           |
| 2018                                   | 33                                                       | 3,66  | 3.572.933,21     | 2,90  | 3                                               | 0,87  | 104.367,36       | 0,40  | 33                                                       | 4,60  | 3.468.565,85     | 3,57  | 0,976%                        | 33,415                           |
| 2019                                   | 36                                                       | 3,99  | 3.322.185,85     | 2,70  | 8                                               | 2,33  | 205.926,34       | 0,79  | 36                                                       | 5,02  | 3.116.259,51     | 3,21  | 0,969%                        | 42,339                           |
| 2020                                   | 100                                                      | 11,09 | 8.790.188,12     | 7,13  | 26                                              | 7,58  | 1.077.388,30     | 4,15  | 93                                                       | 12,97 | 7.712.799,82     | 7,93  | 1,135%                        | 57,664                           |
| 2021                                   | 177                                                      | 19,62 | 28.082.348,73    | 22,79 | 60                                              | 17,49 | 4.929.163,23     | 18,97 | 164                                                      | 22,87 | 23.153.185,50    | 23,82 | 1,072%                        | 69,843                           |
| 2022                                   | 20                                                       | 2,22  | 2.214.051,83     | 1,80  | 5                                               | 1,46  | 373.952,49       | 1,44  | 17                                                       | 2,37  | 1.840.099,34     | 1,89  | 1,077%                        | 77,794                           |
| 2023                                   | 14                                                       | 1,55  | 1.189.112,90     | 0,97  | 3                                               | 0,87  | 116.329,95       | 0,45  | 13                                                       | 1,81  | 1.072.782,95     | 1,10  | 1,564%                        | 91,304                           |
| 2024                                   | 16                                                       | 1,77  | 5.599.284,71     | 4,54  | 3                                               | 0,87  | 1.466.066,25     | 5,64  | 15                                                       | 2,09  | 4.133.218,46     | 4,25  | 0,981%                        | 106,885                          |
| 2025                                   | 69                                                       | 7,65  | 5.985.232,74     | 4,86  | 17                                              | 4,96  | 415.205,04       | 1,60  | 61                                                       | 8,51  | 5.570.027,70     | 5,73  | 1,213%                        | 117,490                          |
| 2026                                   | 110                                                      | 12,20 | 17.875.769,21    | 14,51 | 36                                              | 10,50 | 1.507.851,82     | 5,80  | 97                                                       | 13,53 | 16.367.917,39    | 16,84 | 0,972%                        | 129,691                          |
| 2027                                   | 15                                                       | 1,66  | 2.469.761,69     | 2,00  | 9                                               | 2,62  | 353.846,28       | 1,36  | 11                                                       | 1,53  | 2.115.915,41     | 2,18  | 1,219%                        | 136,643                          |
| 2028                                   | 14                                                       | 1,55  | 3.861.295,58     | 3,13  | 6                                               | 1,75  | 211.913,19       | 0,82  | 12                                                       | 1,67  | 3.649.382,39     | 3,75  | 2,123%                        | 153,210                          |
| 2029                                   | 8                                                        | 0,89  | 1.913.075,04     | 1,55  | 3                                               | 0,87  | 6.191,87         | 0,02  | 8                                                        | 1,12  | 1.906.883,17     | 1,96  | 2,381%                        | 162,892                          |
| 2030                                   | 18                                                       | 2,00  | 2.522.232,14     | 2,05  | 10                                              | 2,92  | 392.735,69       | 1,51  | 15                                                       | 2,09  | 2.129.496,45     | 2,19  | 1,170%                        | 177,125                          |
| 2031                                   | 18                                                       | 2,00  | 5.944.293,91     | 4,82  | 3                                               | 0,87  | 41.575,64        | 0,16  | 17                                                       | 2,37  | 5.902.718,27     | 6,07  | 0,715%                        | 187,667                          |
| 2032                                   | 4                                                        | 0,44  | 464.308,39       | 0,38  | 1                                               | 0,29  | 4.482,04         | 0,02  | 4                                                        | 0,56  | 459.826,35       | 0,47  | 1,638%                        | 200,212                          |
| 2033                                   | 7                                                        | 0,78  | 1.438.694,77     | 1,17  | 1                                               | 0,29  | 5.482,80         | 0,02  | 7                                                        | 0,98  | 1.433.211,97     | 1,47  | 1,940%                        | 211,197                          |
| 2034                                   | 5                                                        | 0,55  | 1.217.537,61     | 0,99  | 2                                               | 0,58  | 36.178,25        | 0,14  | 5                                                        | 0,70  | 1.181.359,36     | 1,22  | 1,797%                        | 222,997                          |
| 2035                                   | 8                                                        | 0,89  | 1.586.319,84     | 1,29  | 2                                               | 0,58  | 23.866,51        | 0,09  | 8                                                        | 1,12  | 1.562.453,33     | 1,61  | 0,992%                        | 237,594                          |
| 2036                                   | 11                                                       | 1,22  | 4.496.422,37     | 3,65  | 4                                               | 1,17  | 89.090,98        | 0,34  | 9                                                        | 1,26  | 4.407.331,39     | 4,53  | 0,951%                        | 249,805                          |
| 2037                                   | 1                                                        | 0,11  | 168.181,95       | 0,14  | 0                                               | 0,00  | 0,00             | 0,00  | 1                                                        | 0,14  | 168.181,95       | 0,17  | 0,835%                        | 254,161                          |

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.

## FTPME 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 a PYMES / SME Loans

Fecha / Date: 31/10/2015

Divisa / Currency: EUR

| Intervalos anuales<br>Annual Intervals | Saldo Vivo de Principal<br>Outstanding Principal Balance |        |                  |        | Principal Vencido Impagado<br>Overdue Principal |        |                  |        | Principal Pendiente Vencimiento<br>Outstanding Principal |        |                  |        | Tipo Interés<br>Interest Rate | Vida residual<br>Residual Life   |
|----------------------------------------|----------------------------------------------------------|--------|------------------|--------|-------------------------------------------------|--------|------------------|--------|----------------------------------------------------------|--------|------------------|--------|-------------------------------|----------------------------------|
|                                        | Num.                                                     | %      | Importe / Amount | %      | Num.                                            | %      | Importe / Amount | %      | Num.                                                     | %      | Importe / Amount | %      | Media Pond.<br>W. Average     | M. Pond. Meses<br>W. Avg. Months |
| 2038                                   | 2                                                        | 0,22   | 759.754,04       | 0,62   | 2                                               | 0,58   | 6.378,24         | 0,02   | 2                                                        | 0,28   | 753.375,80       | 0,77   | 2,017%                        | 273,506                          |
| 2039                                   | 4                                                        | 0,44   | 2.208.514,14     | 1,79   | 0                                               | 0,00   | 0,00             | 0,00   | 4                                                        | 0,56   | 2.208.514,14     | 2,27   | 2,429%                        | 284,939                          |
| 2041                                   | 3                                                        | 0,33   | 275.575,18       | 0,22   | 1                                               | 0,29   | 605,58           | 0,00   | 3                                                        | 0,42   | 274.969,60       | 0,28   | 1,571%                        | 306,516                          |
| Total :                                | 902                                                      | 100,00 | 123.203.496,40   | 100,00 | 343                                             | 100,00 | 25.985.901,64    | 100,00 | 717                                                      | 100,00 | 97.217.594,76    | 100,00 |                               |                                  |
| Media Ponderada / Weighted Average :   |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 1,166%                        | 118,682                          |
| Media Simple / Average :               |                                                          |        | 136.589,24       |        |                                                 |        | 75.760,65        |        |                                                          |        | 135.589,39       |        | 1,505%                        | 90,957                           |
| Mínimo / Minimum :                     |                                                          |        | 28,85            |        |                                                 |        | 28,85            |        |                                                          |        | 892,83           |        | 0,448%                        | 09/11/2015                       |
| Máximo / Maximum :                     |                                                          |        | 3.780.986,42     |        |                                                 |        | 2.240.000,00     |        |                                                          |        | 3.505.432,66     |        | 8,361%                        | 07/07/2041                       |