

Date: 03/31/2018
Currency: EUR

Ernst & Young (hasta ejercicio 2008)

Bonds issue									
Series ISIN Code	Issue date N° bonds	Principal outstanding (Bond Unit / Series Total / %Factor)		Interest type Reference rate and margin Payment Date	Interest Rate Next coupon	Redemption		Rating MOOD / SPOO	
		Current	Original			Final maturity (legal)	Next	Current	Original
Series A ES0313546006	09/30/2003 12,953	15,002.86 194,332,045.58 15.00%	100,000.00 1,295,300,000.00	Floating 3-M Euribor+0.230% 26.Feb/May/Aug/Nov	0.0000% 05/28/2018 0.000000 Gross 0.000000 Net	08/26/2038 Quarterly 26.Feb/May/Aug/Nov	05/28/2018 "Pass-Through"	Aa2sf AA+sf	Aaa AAA
Series B ES0313546014	09/30/2003 277	31,299.19 8,669,875.63 31.30%	100,000.00 27,700,000.00	Floating 3-M Euribor+0.600% 26.Feb/May/Aug/Nov	0.2720% 05/28/2018 21.519932 Gross 17.431145 Net	08/26/2038 Quarterly 26.Feb/May/Aug/Nov	To be determined "Pass-Through" Pro rata deferred start / Secuential	Aa3(sf) A+(sf)	A2 A+ A2 A+
Series C ES0313546022	09/30/2003 270	31,327.46 8,458,414.20 31.33%	100,000.00 27,000,000.00	Floating 3-M Euribor+1.350% 26.Feb/May/Aug/Nov	1.0220% 05/28/2018 80.931012 Gross 65.554120 Net	08/26/2038 Quarterly 26.Feb/May/Aug/Nov	To be determined "Pass-Through" Pro rata deferred start / Secuential	A3(sf) A+(sf)	Baa3 BBB+
Total		211,460,335.41	1,350,000,000.00						

* Optional clean up call when the amount of the outstanding balance of the securitised assets is less than 10 per 100 of the initial outstanding balance
Hypothesis of delinquency and default assumptions of the securitised assets: 0%

Credit enhancement (CE)						
		Current			At issue date	
			% CE			% CE
Series A	91.90%	194,332,045.58	14.48%	95.95%	1,295,300,000.00	5.20%
Series B	4.10%	8,669,875.63	10.38%	2.05%	27,700,000.00	3.15%
Series C	4.00%	8,458,414.20	6.38%	2.00%	27,000,000.00	1.15%
Issue of Bonds		211,460,335.41			1,350,000,000.00	
Reserve Fund	6.38%	13,500,000.00		1.15%	15,525,000.00	

Assets	Balance	Interest
Treasury Account	16,548,242.55	-0.361%
Service pral collect not yet credited	1,053,110.03	
Service ints collect not yet credited	41,070.96	
Liabilities	Available	Balance
Subordinated Loan L/T	13,500,000.00	0.670%
Subordinated Loan S/T	0.00	
Start-up Loan L/T	0.00	
Start-up Loan S/T	0.00	

General			
	Current	At constitution date	
Count	5,502	14,973	
Principal			
Principal outstanding	208,617,730.95	1,350,011,122.77	
Average loan	37,916.71	90,163.03	
Minimum	8.20	23,621.12	
Maximum	170,989.30	295,941.28	
Interest rate			
Weighted average (wac)	0.47%	3.25%	
Minimum	0.21%	2.41%	
Maximum	3.54%	5.00%	
Final maturity			
Weighted average (WARM) (months)	131	277	
Minimum	04/02/2018	02/28/2005	
Maximum	12/22/2035	12/22/2035	
Index (principal outstanding distribution)			
1-year EURIBOR/MIBOR	100.00%	100.00%	

	Current		At constitution date	
	% Pool	% LTV	% Pool	% LTV
0.01 - 10%	3.72	7.02	0.04	6.97
10.01 - 20%	13.65	15.64	0.56	17.00
20.01 - 30%	20.12	25.40	2.28	25.68
30.01 - 40%	28.83	34.92	5.08	35.51
40.01 - 50%	26.40	44.77	8.60	45.30
50.01 - 60%	7.22	53.22	13.22	55.28
60.01 - 70%	0.07	61.20	17.50	65.25
70.01 - 80%			25.24	75.87
80.01 - 90%			21.50	83.30
90.01 - 100%			5.99	94.63
Weighted average (WALTV)		33.28		67.83
Minimum		0.01		0.08
Maximum		61.45		98.81

Additional information
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 Oficial register CNMV: C/ Fdipón 4 - 28006 Madrid ☎ +34 91 585 15 00 🌐 www.cnmv.com

BANKINTER 6 Fondo de Titulización de Activos



Brief report

Date: 03/31/2018
Currency: EUR

Date of constitution
09/25/2003

VAT Reg. no.
V83756114

Management Company
Europea de Titulización S.G.F.T

Originator
Bankinter

Servicer
Bankinter

Lead Managers
Morgan Stanley
Bankinter
Société Générale

Bond Underwriters and Placement Agents
Morgan Stanley
Société Générale
Fortis Bank
Ahorro Corporación S.V.
Bear Stearns
EBN Banco
Santander Central Hispano
Bankinter

Bond Paying Agent
Société Générale

Market
AIAF Mercado de Renta Fija

Register of Book Securities
Iberclear

Treasury Account
Société Générale

Subordinated Loan
Bankinter

Start-up Loan
Bankinter

Swap
Calyon

Assets Custodian
Bankinter

Fund Auditors
Deloitte (ejercicios 2009 a actual)
Ernst & Young (hasta ejercicio 2008)

Prepayments					
	Current month	Last 3 months	Last 6 months	Last 12 months	Historical
Single month. mort. (SMM)	0.26%	0.31%	0.38%	0.35%	0.50%
Annual Percentage Rate (CPR)	3.11%	3.67%	4.42%	4.11%	5.79%

Geographic distribution		
	Current	At constitution date
Andalucía	10.10%	9.70%
Aragón	1.40%	1.73%
Asturias	2.26%	2.04%
Balearic Islands	1.81%	1.72%
Basque Country	7.14%	6.87%
Canary Islands	4.14%	3.86%
Cantabria	2.50%	2.61%
Castilla-La Mancha	2.65%	2.39%
Castilla-León	4.67%	4.86%
Catalonia	23.90%	21.63%
Extremadura	0.34%	0.52%
Galicia	3.47%	3.28%
La Rioja	0.25%	0.34%
Madrid	26.18%	28.89%
Melilla	0.00%	0.00%
Murcia	1.56%	1.67%
Navarra	0.53%	0.50%
Valencia	7.11%	7.40%

Current delinquency										
Aging	Assets	Overdue debt					Outstanding debt	Total debt		% Total debt / Appraisal Value
		Principal	Interest	Other	Total	%			%	
<i>Delinquencies</i>										
Up to 1 month	96	23,752.68	662.26	0.00	24,414.94	3.00	4,229,004.72	4,253,419.66	50.62	30.16
from > 1 to = 2 months	17	11,607.53	427.54	0.00	12,035.07	1.48	789,375.72	801,410.79	9.54	26.27
from > 2 to = 3 months	6	6,728.39	358.56	0.00	7,086.95	0.87	344,940.84	352,027.79	4.19	44.66
from > 3 to = 6 months	8	8,041.32	502.94	0.00	8,544.26	1.05	194,752.37	203,296.63	2.42	27.90
from > 6 to < 12 months	9	22,302.12	1,614.62	0.00	23,916.74	2.93	362,311.47	386,228.21	4.60	30.06
from = 12 to < 18 months	9	57,650.48	2,830.38	0.00	60,480.86	7.42	344,725.53	405,206.39	4.82	33.14
from = 18 to < 24 months	3	16,592.29	617.98	0.00	17,210.27	2.11	50,403.53	67,613.80	0.80	23.93
from = 2 years	32	590,077.51	71,232.38	0.00	661,309.89	81.14	1,272,295.64	1,933,605.53	23.01	44.50
Subtotal	180	736,752.32	78,246.66	0.00	814,998.98	100.00	7,587,809.82	8,402,808.80	100.00	32.56
<i>Doubt debts (subjectives)</i>										
	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
Subtotal	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total	180	736,752.32	78,246.66	0.00	814,998.98		7,587,809.82	8,402,808.80		32.56