

## MBS BANCAJA 6 Fondo de Titulización de Activos

Cartera de Activos Titulizados / *Portfolio of Securitised Assets*

Distribución por Índices de Referencia / *Distribution by Reference Indexes*

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

Fecha / *Date*: 31/10/2011

Divisa / *Currency*: EUR

| Índices de Referencia<br><i>Reference Indexes</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 Int.<br><i>Int. Rate</i> | Margen s/Índice<br><i>Margin o/Index</i> |       |       |
|-----------------------------------------------------------------------------------------|-----------------------------------------------------------------|--------|-------------------------|--------|--------------------------------------------------------|--------|-------------------------|--------|-----------------------------------------------------------------|--------|-------------------------|--------|-------------------------------|------------------------------------------|-------|-------|
|                                                                                         | Num.                                                            | %      | Importe / <i>Amount</i> | %      | Num.                                                   | %      | Importe / <i>Amount</i> | %      | Num.                                                            | %      | Importe / <i>Amount</i> | %      | Med.Pond.<br><i>W. Avg.</i>   | M.Pond.<br><i>W. Avg.</i>                | Min.  | Max.  |
| Interés Variable<br><i>Floating Interest</i>                                            | 7.018                                                           | 100,00 | 827.751.181,80          | 100,00 | 581                                                    | 100,00 | 870.671,97              | 100,00 | 7.016                                                           | 100,00 | 826.880.509,83          | 100,00 | 2,733%                        |                                          |       |       |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br><i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 7.018                                                           | 100,00 | 827.751.181,80          | 100,00 | 581                                                    | 100,00 | 870.671,97              | 100,00 | 7.016                                                           | 100,00 | 826.880.509,83          | 100,00 | 2,733%                        | 0,886                                    | 0,250 | 2,000 |
| Total :                                                                                 | 7.018                                                           | 100,00 | 827.751.181,80          | 100,00 | 581                                                    | 100,00 | 870.671,97              | 100,00 | 7.016                                                           | 100,00 | 826.880.509,83          | 100,00 |                               |                                          |       |       |
| Media Ponderada / <i>Weighted Average</i> :                                             |                                                                 |        |                         |        |                                                        |        |                         |        |                                                                 |        |                         |        | 2,733%                        |                                          |       |       |
| Media Simple / <i>Average</i> :                                                         |                                                                 |        | 117.946,88              |        |                                                        |        | 1.498,57                |        |                                                                 |        | 117.856,40              |        | 2,739%                        |                                          |       |       |
| Mínimo / <i>Minimum</i> :                                                               |                                                                 |        | 24,11                   |        |                                                        |        | 0,10                    |        |                                                                 |        | 24,11                   |        | 1,720%                        |                                          |       |       |
| Máximo / <i>Maximum</i> :                                                               |                                                                 |        | 896.685,47              |        |                                                        |        | 71.778,02               |        |                                                                 |        | 896.685,47              |        | 4,183%                        |                                          |       |       |