

## 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*: 31/12/2011

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> |
| 2012                                          | 14                                                              | 0,20  | 43.611,31               | 0,01  | 0                                                      | 0,00  | 0,00                    | 0,00 | 14                                                              | 0,20  | 43.611,31               | 0,01  | 2,903%                               | 8,428                                   |
| 2013                                          | 21                                                              | 0,30  | 263.811,17              | 0,03  | 0                                                      | 0,00  | 0,00                    | 0,00 | 21                                                              | 0,30  | 263.811,17              | 0,03  | 2,801%                               | 17,059                                  |
| 2014                                          | 9                                                               | 0,13  | 472.466,52              | 0,06  | 1                                                      | 0,17  | 75,12                   | 0,01 | 9                                                               | 0,13  | 472.391,40              | 0,06  | 2,737%                               | 28,697                                  |
| 2015                                          | 24                                                              | 0,34  | 1.205.321,84            | 0,15  | 2                                                      | 0,34  | 9.717,01                | 0,98 | 24                                                              | 0,34  | 1.195.604,83            | 0,15  | 2,912%                               | 39,052                                  |
| 2016                                          | 39                                                              | 0,56  | 1.606.728,94            | 0,20  | 2                                                      | 0,34  | 568,63                  | 0,06 | 39                                                              | 0,56  | 1.606.160,31            | 0,20  | 2,777%                               | 54,231                                  |
| 2017                                          | 65                                                              | 0,93  | 4.368.021,73            | 0,53  | 3                                                      | 0,52  | 8.074,25                | 0,81 | 65                                                              | 0,93  | 4.359.947,48            | 0,53  | 2,734%                               | 67,242                                  |
| 2018                                          | 177                                                             | 2,53  | 9.692.119,15            | 1,18  | 11                                                     | 1,90  | 45.787,28               | 4,61 | 177                                                             | 2,54  | 9.646.331,87            | 1,18  | 2,790%                               | 76,801                                  |
| 2019                                          | 57                                                              | 0,82  | 3.803.320,85            | 0,46  | 1                                                      | 0,17  | 35,11                   | 0,00 | 57                                                              | 0,82  | 3.803.285,74            | 0,47  | 2,835%                               | 90,095                                  |
| 2020                                          | 101                                                             | 1,45  | 6.713.524,13            | 0,82  | 2                                                      | 0,34  | 1.508,54                | 0,15 | 101                                                             | 1,45  | 6.712.015,59            | 0,82  | 2,785%                               | 101,018                                 |
| 2021                                          | 64                                                              | 0,92  | 6.663.759,93            | 0,81  | 7                                                      | 1,21  | 18.358,72               | 1,85 | 64                                                              | 0,92  | 6.645.401,21            | 0,81  | 2,824%                               | 113,732                                 |
| 2022                                          | 182                                                             | 2,61  | 16.016.923,09           | 1,96  | 17                                                     | 2,93  | 58.849,58               | 5,92 | 182                                                             | 2,61  | 15.958.073,51           | 1,95  | 2,864%                               | 126,919                                 |
| 2023                                          | 512                                                             | 7,33  | 42.959.984,51           | 5,25  | 38                                                     | 6,55  | 80.243,44               | 8,07 | 512                                                             | 7,33  | 42.879.741,07           | 5,24  | 2,802%                               | 136,251                                 |
| 2024                                          | 87                                                              | 1,25  | 9.409.868,64            | 1,15  | 7                                                      | 1,21  | 7.013,15                | 0,71 | 87                                                              | 1,25  | 9.402.855,49            | 1,15  | 2,916%                               | 149,899                                 |
| 2025                                          | 103                                                             | 1,47  | 10.853.670,17           | 1,33  | 2                                                      | 0,34  | 774,18                  | 0,08 | 103                                                             | 1,48  | 10.852.895,99           | 1,33  | 2,887%                               | 161,722                                 |
| 2026                                          | 113                                                             | 1,62  | 12.693.960,68           | 1,55  | 4                                                      | 0,69  | 3.363,03                | 0,34 | 113                                                             | 1,62  | 12.690.597,65           | 1,55  | 2,877%                               | 172,917                                 |
| 2027                                          | 377                                                             | 5,40  | 40.858.349,67           | 4,99  | 34                                                     | 5,86  | 42.244,91               | 4,25 | 377                                                             | 5,40  | 40.816.104,76           | 4,99  | 2,919%                               | 186,591                                 |
| 2028                                          | 785                                                             | 11,24 | 76.502.514,79           | 9,35  | 64                                                     | 11,03 | 97.631,23               | 9,82 | 785                                                             | 11,24 | 76.404.883,56           | 9,34  | 2,797%                               | 196,089                                 |
| 2029                                          | 84                                                              | 1,20  | 11.961.981,91           | 1,46  | 5                                                      | 0,86  | 2.006,89                | 0,20 | 84                                                              | 1,20  | 11.959.975,02           | 1,46  | 2,897%                               | 209,992                                 |
| 2030                                          | 120                                                             | 1,72  | 16.034.675,72           | 1,96  | 5                                                      | 0,86  | 27.268,89               | 2,74 | 120                                                             | 1,72  | 16.007.406,83           | 1,96  | 2,877%                               | 221,520                                 |
| 2031                                          | 129                                                             | 1,85  | 15.701.142,97           | 1,92  | 8                                                      | 1,38  | 10.211,03               | 1,03 | 129                                                             | 1,85  | 15.690.931,94           | 1,92  | 2,841%                               | 233,550                                 |
| 2032                                          | 367                                                             | 5,25  | 52.144.141,37           | 6,37  | 21                                                     | 3,62  | 93.252,83               | 9,38 | 366                                                             | 5,24  | 52.050.888,54           | 6,37  | 2,854%                               | 246,936                                 |
| 2033                                          | 710                                                             | 10,16 | 77.712.650,40           | 9,49  | 64                                                     | 11,03 | 91.570,75               | 9,21 | 710                                                             | 10,17 | 77.621.079,65           | 9,49  | 2,836%                               | 256,124                                 |
| 2034                                          | 77                                                              | 1,10  | 10.562.593,40           | 1,29  | 5                                                      | 0,86  | 10.662,85               | 1,07 | 77                                                              | 1,10  | 10.551.930,55           | 1,29  | 2,885%                               | 270,230                                 |
| 2035                                          | 96                                                              | 1,37  | 13.201.753,40           | 1,61  | 16                                                     | 2,76  | 65.739,07               | 6,61 | 95                                                              | 1,36  | 13.136.014,33           | 1,61  | 2,913%                               | 281,308                                 |
| 2036                                          | 109                                                             | 1,56  | 16.066.736,06           | 1,96  | 10                                                     | 1,72  | 8.298,50                | 0,83 | 109                                                             | 1,56  | 16.058.437,56           | 1,96  | 2,791%                               | 293,091                                 |
| 2037                                          | 375                                                             | 5,37  | 52.895.494,95           | 6,46  | 34                                                     | 5,86  | 46.516,63               | 4,68 | 375                                                             | 5,37  | 52.848.978,32           | 6,46  | 2,889%                               | 306,374                                 |
| 2038                                          | 729                                                             | 10,44 | 90.044.680,00           | 11,00 | 79                                                     | 13,62 | 76.116,00               | 7,66 | 729                                                             | 10,44 | 89.968.564,00           | 11,00 | 2,791%                               | 315,758                                 |
| 2039                                          | 46                                                              | 0,66  | 7.415.763,00            | 0,91  | 6                                                      | 1,03  | 97.292,59               | 9,79 | 45                                                              | 0,64  | 7.318.470,41            | 0,90  | 2,829%                               | 329,915                                 |
| 2040                                          | 76                                                              | 1,09  | 12.280.824,99           | 1,50  | 6                                                      | 1,03  | 2.776,84                | 0,28 | 76                                                              | 1,09  | 12.278.048,15           | 1,50  | 2,829%                               | 342,232                                 |
| 2041                                          | 77                                                              | 1,10  | 11.010.006,70           | 1,34  | 7                                                      | 1,21  | 2.131,82                | 0,21 | 77                                                              | 1,10  | 11.007.874,88           | 1,35  | 2,835%                               | 353,591                                 |

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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| 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 |
| 2042                                   | 177                                                      | 2,53          | 28.180.044,10         | 3,44          | 11                                              | 1,90          | 7.155,92          | 0,72          | 177                                                      | 2,54          | 28.172.888,18         | 3,45          | 2,783%                        | 365,583                          |
| 2043                                   | 255                                                      | 3,65          | 33.648.015,06         | 4,11          | 25                                              | 4,31          | 20.439,35         | 2,06          | 255                                                      | 3,65          | 33.627.575,71         | 4,11          | 2,783%                        | 376,185                          |
| 2044                                   | 47                                                       | 0,67          | 7.928.398,48          | 0,97          | 5                                               | 0,86          | 3.191,24          | 0,32          | 47                                                       | 0,67          | 7.925.207,24          | 0,97          | 2,797%                        | 389,736                          |
| 2045                                   | 55                                                       | 0,79          | 8.119.899,05          | 0,99          | 6                                               | 1,03          | 4.585,01          | 0,46          | 55                                                       | 0,79          | 8.115.314,04          | 0,99          | 2,735%                        | 402,062                          |
| 2046                                   | 57                                                       | 0,82          | 9.191.398,10          | 1,12          | 5                                               | 0,86          | 1.768,29          | 0,18          | 57                                                       | 0,82          | 9.189.629,81          | 1,12          | 2,813%                        | 414,034                          |
| 2047                                   | 301                                                      | 4,31          | 50.738.945,47         | 6,20          | 27                                              | 4,66          | 26.435,41         | 2,66          | 301                                                      | 4,31          | 50.712.510,06         | 6,20          | 2,744%                        | 426,115                          |
| 2048                                   | 368                                                      | 5,27          | 49.675.582,99         | 6,07          | 40                                              | 6,90          | 22.526,19         | 2,27          | 368                                                      | 5,27          | 49.653.056,80         | 6,07          | 2,747%                        | 435,769                          |
| <b>Total :</b>                         | <b>6.985</b>                                             | <b>100,00</b> | <b>818.642.685,24</b> | <b>100,00</b> | <b>580</b>                                      | <b>100,00</b> | <b>994.190,28</b> | <b>100,00</b> | <b>6.982</b>                                             | <b>100,00</b> | <b>817.648.494,96</b> | <b>100,00</b> |                               |                                  |
| Media Ponderada / Weighted Average :   |                                                          |               |                       |               |                                                 |               |                   |               |                                                          |               |                       |               | 2,821%                        | 273,905                          |
| Media Simple / Average :               |                                                          |               | 117.200,10            |               |                                                 |               | 1.714,12          |               |                                                          |               | 117.108,06            |               | 2,829%                        | 252,712                          |
| Mínimo / Minimum :                     |                                                          |               | 100,00                |               |                                                 |               | 0,04              |               |                                                          |               | 100,00                |               | 1,876%                        | 05/01/2012                       |
| Máximo / Maximum :                     |                                                          |               | 891.078,63            |               |                                                 |               | 86.833,73         |               |                                                          |               | 891.078,63            |               | 4,183%                        | 05/09/2048                       |