

FTPYME BANCAJA 4 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: 31/12/2007

Divisa / Currency: EUR

| Intervalos anuales Annual Intervals | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | Tipo Interés Interest Rate | Vida residual Residual Life |
|--|--|-------|------------------|-------|---|-------|------------------|-------|--|-------|------------------|-------|-------------------------------|----------------------------------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Media Pond. W. Average | M. Pond. Meses W. Avg. Months |
| 2007 | 6 | 0,24 | 124.293,46 | 0,02 | 6 | 2,59 | 124.293,46 | 3,34 | 0 | 0,00 | 0,00 | 0,00 | 0,000% | 0,000 |
| 2008 | 348 | 14,16 | 113.072.651,30 | 21,10 | 38 | 16,38 | 284.729,65 | 7,66 | 347 | 14,16 | 112.787.921,65 | 21,20 | 5,277% | 4,004 |
| 2009 | 380 | 15,47 | 27.117.081,68 | 5,06 | 32 | 13,79 | 842.928,08 | 22,68 | 380 | 15,51 | 26.274.153,60 | 4,94 | 5,782% | 18,721 |
| 2010 | 322 | 13,11 | 41.060.098,27 | 7,66 | 31 | 13,36 | 478.883,88 | 12,88 | 322 | 13,14 | 40.581.214,39 | 7,63 | 5,769% | 29,004 |
| 2011 | 124 | 5,05 | 34.632.477,60 | 6,46 | 6 | 2,59 | 1.058.208,09 | 28,47 | 124 | 5,06 | 33.574.269,51 | 6,31 | 5,780% | 42,196 |
| 2012 | 105 | 4,27 | 40.054.284,68 | 7,48 | 8 | 3,45 | 8.050,91 | 0,22 | 105 | 4,29 | 40.046.233,77 | 7,53 | 5,445% | 52,052 |
| 2013 | 51 | 2,08 | 7.628.569,48 | 1,42 | 7 | 3,02 | 14.848,15 | 0,40 | 51 | 2,08 | 7.613.721,33 | 1,43 | 5,437% | 65,692 |
| 2014 | 99 | 4,03 | 23.465.167,01 | 4,38 | 10 | 4,31 | 203.765,89 | 5,48 | 99 | 4,04 | 23.261.401,12 | 4,37 | 5,563% | 78,069 |
| 2015 | 69 | 2,81 | 25.430.519,32 | 4,75 | 6 | 2,59 | 96.159,31 | 2,59 | 69 | 2,82 | 25.334.360,01 | 4,76 | 5,405% | 87,888 |
| 2016 | 46 | 1,87 | 13.997.032,86 | 2,61 | 7 | 3,02 | 494.534,56 | 13,31 | 46 | 1,88 | 13.502.498,30 | 2,54 | 5,591% | 104,392 |
| 2017 | 44 | 1,79 | 17.062.826,62 | 3,18 | 3 | 1,29 | 1.580,18 | 0,04 | 44 | 1,80 | 17.061.246,44 | 3,21 | 5,718% | 112,184 |
| 2018 | 100 | 4,07 | 19.535.072,37 | 3,65 | 10 | 4,31 | 7.964,26 | 0,21 | 100 | 4,08 | 19.527.108,11 | 3,67 | 5,403% | 127,089 |
| 2019 | 268 | 10,91 | 52.383.082,87 | 9,78 | 23 | 9,91 | 29.926,15 | 0,81 | 268 | 10,94 | 52.353.156,72 | 9,84 | 5,403% | 139,167 |
| 2020 | 140 | 5,70 | 39.375.078,58 | 7,35 | 18 | 7,76 | 38.351,75 | 1,03 | 140 | 5,71 | 39.336.726,83 | 7,39 | 5,191% | 146,631 |
| 2021 | 5 | 0,20 | 5.879.199,96 | 1,10 | 1 | 0,43 | 714,99 | 0,02 | 5 | 0,20 | 5.878.484,97 | 1,10 | 5,075% | 159,568 |
| 2022 | 12 | 0,49 | 2.793.436,88 | 0,52 | 0 | 0,00 | 0,00 | 0,00 | 12 | 0,49 | 2.793.436,88 | 0,52 | 5,436% | 172,908 |
| 2023 | 46 | 1,87 | 11.623.788,77 | 2,17 | 1 | 0,43 | 43,20 | 0,00 | 46 | 1,88 | 11.623.745,57 | 2,18 | 4,983% | 184,552 |
| 2024 | 140 | 5,70 | 27.570.690,18 | 5,15 | 7 | 3,02 | 16.516,82 | 0,44 | 140 | 5,71 | 27.554.173,36 | 5,18 | 5,266% | 199,193 |
| 2025 | 71 | 2,89 | 18.456.595,66 | 3,44 | 7 | 3,02 | 5.133,20 | 0,14 | 71 | 2,90 | 18.451.462,46 | 3,47 | 5,036% | 206,901 |
| 2026 | 5 | 0,20 | 643.777,66 | 0,12 | 1 | 0,43 | 313,27 | 0,01 | 5 | 0,20 | 643.464,39 | 0,12 | 5,379% | 219,690 |
| 2027 | 9 | 0,37 | 482.039,96 | 0,09 | 0 | 0,00 | 0,00 | 0,00 | 9 | 0,37 | 482.039,96 | 0,09 | 5,445% | 239,197 |
| 2028 | 14 | 0,57 | 2.537.367,30 | 0,47 | 1 | 0,43 | 3.276,90 | 0,09 | 14 | 0,57 | 2.534.090,40 | 0,48 | 5,369% | 245,826 |
| 2029 | 17 | 0,69 | 2.969.233,17 | 0,55 | 5 | 2,16 | 5.449,43 | 0,15 | 17 | 0,69 | 2.963.783,74 | 0,56 | 5,255% | 259,175 |
| 2030 | 12 | 0,49 | 3.213.249,95 | 0,60 | 3 | 1,29 | 903,69 | 0,02 | 12 | 0,49 | 3.212.346,26 | 0,60 | 4,907% | 266,357 |
| 2032 | 3 | 0,12 | 610.121,17 | 0,11 | 0 | 0,00 | 0,00 | 0,00 | 3 | 0,12 | 610.121,17 | 0,11 | 5,431% | 293,278 |
| 2033 | 3 | 0,12 | 760.841,31 | 0,14 | 1 | 0,43 | 267,44 | 0,01 | 3 | 0,12 | 760.573,87 | 0,14 | 5,279% | 305,321 |
| 2034 | 16 | 0,65 | 3.019.186,76 | 0,56 | 0 | 0,00 | 0,00 | 0,00 | 16 | 0,65 | 3.019.186,76 | 0,57 | 4,890% | 317,007 |
| 2035 | 2 | 0,08 | 329.089,00 | 0,06 | 0 | 0,00 | 0,00 | 0,00 | 2 | 0,08 | 329.089,00 | 0,06 | 4,814% | 326,121 |

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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Activos / *Assets*: Préstamos a PYMES / *SME Loans*

Fecha / *Date*: 31/12/2007

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| Intervalos anuales <i>Annual Intervals</i> | Saldo Vivo de Principal <i>Outstanding Principal Balance</i> | | | | Principal Vencido Impagado <i>Overdue Principal</i> | | | | Principal Pendiente Vencimiento <i>Outstanding Principal</i> | | | | Tipo Interés <i>Interest Rate</i> | Vida residual <i>Residual Life</i> |
|---|---|--------|-------------------------|--------|--|--------|-------------------------|--------|---|--------|-------------------------|--------|--------------------------------------|---|
| | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Media Pond. <i>W. Average</i> | M. Pond. Meses <i>W. Avg. Months</i> |
| Total : | 2.457 | 100,00 | 535.826.853,83 | 100,00 | 232 | 100,00 | 3.716.843,26 | 100,00 | 2.450 | 100,00 | 532.110.010,57 | 100,00 | | |
| Media Ponderada / <i>Weighted Average</i> : | | | | | | | | | | | | | 5,417% | 86,213 |
| Media Simple / <i>Average</i> : | | | 218.081,75 | | | | 16.020,88 | | | | 217.187,76 | | 5,843% | 82,353 |
| Mínimo / <i>Minimum</i> : | | | 0,36 | | | | 0,02 | | | | 0,72 | | 4,106% | 01/01/2008 |
| Máximo / <i>Maximum</i> : | | | 12.614.191,00 | | | | 662.293,70 | | | | 12.614.191,00 | | 9,253% | 05/03/2035 |