

FTPYME BANCAJA 4 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Intervalos de Fecha de Formalización / Distribution by Arrangement Date Intervals

Activos / Assets: Préstamos a PYMES / SME Loans

Fecha / Date: 31/12/2006

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 | Antigüedad Age |
|---|--|---------------|-----------------------|---------------|---|---------------|---------------------|---------------|--|---------------|-----------------------|---------------|-------------------------------|----------------------------------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Media Pond. W. Average | M. Pond. Meses W. Avg. Months |
| 1996 | 1 | 0,03 | 90.427,34 | 0,01 | 0 | 0,00 | 0,00 | 0,00 | 1 | 0,03 | 90.427,34 | 0,01 | 4,000% | 120,776 |
| 1997 | 8 | 0,25 | 259.024,13 | 0,03 | 2 | 0,75 | 2.163,72 | 0,13 | 8 | 0,25 | 256.860,41 | 0,03 | 4,499% | 116,927 |
| 1998 | 4 | 0,13 | 111.045,23 | 0,01 | 1 | 0,37 | 951,28 | 0,06 | 4 | 0,13 | 110.093,95 | 0,01 | 4,584% | 98,652 |
| 1999 | 7 | 0,22 | 1.016.629,65 | 0,12 | 1 | 0,37 | 11.851,29 | 0,72 | 7 | 0,22 | 1.004.778,36 | 0,12 | 4,312% | 89,658 |
| 2000 | 8 | 0,25 | 1.268.498,24 | 0,15 | 3 | 1,12 | 13.419,18 | 0,81 | 8 | 0,25 | 1.255.079,06 | 0,14 | 4,453% | 76,630 |
| 2001 | 30 | 0,94 | 5.010.146,18 | 0,58 | 3 | 1,12 | 12.954,86 | 0,79 | 30 | 0,94 | 4.997.191,32 | 0,58 | 4,592% | 63,699 |
| 2002 | 117 | 3,67 | 18.275.425,74 | 2,10 | 11 | 4,12 | 23.424,63 | 1,42 | 117 | 3,68 | 18.252.001,11 | 2,10 | 4,481% | 53,473 |
| 2003 | 392 | 12,30 | 57.094.045,25 | 6,56 | 39 | 14,61 | 78.179,17 | 4,74 | 390 | 12,25 | 57.015.866,08 | 6,56 | 4,486% | 41,100 |
| 2004 | 1.467 | 46,05 | 354.181.491,91 | 40,70 | 120 | 44,94 | 1.102.892,79 | 66,92 | 1.467 | 46,09 | 353.078.599,12 | 40,65 | 4,448% | 28,543 |
| 2005 | 1.152 | 36,16 | 433.003.886,75 | 49,75 | 87 | 32,58 | 402.225,49 | 24,41 | 1.151 | 36,16 | 432.601.661,26 | 49,80 | 4,209% | 20,786 |
| Total : | 3.186 | 100,00 | 870.310.620,42 | 100,00 | 267 | 100,00 | 1.648.062,41 | 100,00 | 3.183 | 100,00 | 868.662.558,01 | 100,00 | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 4,333% | 26,415 |
| Media Simple / Average : | | | 273.167,18 | | | | 6.172,52 | | | | 272.906,87 | | 4,814% | 28,859 |
| Mínimo / Minimum : | | | 0,73 | | | | 0,11 | | | | 0,73 | | 3,100% | 09/12/1996 |
| Máximo / Maximum : | | | 12.614.191,00 | | | | 362.452,82 | | | | 12.614.191,00 | | 8,221% | 29/07/2005 |

Medias ponderadas por el principal pendiente de vencimiento / Averages weighted by the outstanding principal.

Tipo Int.: Tipo de interés nominal anual / Int. Rate: Annual nominal interest rate.