

PYME BANCAJA 5 Fondo de Titulización de Activos

Cartera de Activos Titulizados / *Portfolio of Securitised Assets*

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

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

Fecha / *Date*: 31/01/2012

Divisa / *Currency*: EUR

| Indices de Referencia <i>Reference Indexes</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 Int. <i>Int. Rate</i> | Margen s/Indice <i>Margin o/Index</i> | | |
|---|---|---------------|-------------------------|---------------|--|---------------|-------------------------|---------------|---|---------------|-------------------------|---------------|-------------------------------|--|-------|-------|
| | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Med.Pond. <i>W. Avg.</i> | M.Pond. <i>W. Avg.</i> | Min. | Max. |
| Interés Variable <i>Floating Interest</i> | 573 | 100,00 | 165.315.757,03 | 100,00 | 255 | 100,00 | 15.942.671,60 | 100,00 | 472 | 100,00 | 149.373.085,43 | 100,00 | 2,745% | | | |
| EURIBOR/MIBOR a 3 meses <i>3-month EURIBOR/MIBOR</i> | 49 | 8,55 | 14.541.260,62 | 8,80 | 22 | 8,63 | 951.108,14 | 5,97 | 38 | 8,05 | 13.590.152,48 | 9,10 | 2,195% | 0,787 | 0,500 | 3,500 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario) <i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 524 | 91,45 | 150.774.496,41 | 91,20 | 233 | 91,37 | 14.991.563,46 | 94,03 | 434 | 91,95 | 135.782.932,95 | 90,90 | 2,801% | 0,831 | 0,400 | 4,000 |
| Total : | 573 | 100,00 | 165.315.757,03 | 100,00 | 255 | 100,00 | 15.942.671,60 | 100,00 | 472 | 100,00 | 149.373.085,43 | 100,00 | | | | |
| Media Ponderada / <i>Weighted Average</i> : | | | | | | | | | | | | | 2,745% | | | |
| Media Simple / <i>Average</i> : | | | 288.509,17 | | | | 62.520,28 | | | | 316.468,40 | | 3,383% | | | |
| Mínimo / <i>Minimum</i> : | | | 6,69 | | | | 1,97 | | | | 394,65 | | 1,681% | | | |
| Máximo / <i>Maximum</i> : | | | 3.600.000,00 | | | | 3.600.000,00 | | | | 2.579.132,11 | | 8,884% | | | |