

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*: 31/01/2014

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> | 409 | 100,00 | 113.735.077,11 | 100,00 | 260 | 100,00 | 18.096.964,05 | 100,00 | 283 | 100,00 | 95.638.113,06 | 100,00 | 1,367% | | | |
| EURIBOR/MIBOR a 3 meses <i>3-month EURIBOR/MIBOR</i> | 33 | 8,07 | 9.939.609,10 | 8,74 | 23 | 8,85 | 1.908.168,59 | 10,54 | 20 | 7,07 | 8.031.440,51 | 8,40 | 1,063% | 0,785 | 0,500 | 3,500 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario) <i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 376 | 91,93 | 103.795.468,01 | 91,26 | 237 | 91,15 | 16.188.795,46 | 89,46 | 263 | 92,93 | 87.606.672,55 | 91,60 | 1,395% | 0,852 | 0,400 | 4,000 |
| Total : | 409 | 100,00 | 113.735.077,11 | 100,00 | 260 | 100,00 | 18.096.964,05 | 100,00 | 283 | 100,00 | 95.638.113,06 | 100,00 | | | | |
| Media Ponderada / <i>Weighted Average</i> : | | | | | | | | | | | | | 1,367% | | | |
| Media Simple / <i>Average</i> : | | | 278.080,87 | | | | 69.603,71 | | | | 337.943,86 | | 2,294% | | | |
| Mínimo / <i>Minimum</i> : | | | 16,53 | | | | 16,53 | | | | 1.773,52 | | 0,727% | | | |
| Máximo / <i>Maximum</i> : | | | 3.600.000,00 | | | | 3.600.000,00 | | | | 2.190.047,02 | | 8,884% | | | |