

PYME BANCAJA 7 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*: 30/09/2011

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> | 2.696 | 100,00 | 468.277.315,17 | 100,00 | 697 | 100,00 | 13.980.466,83 | 100,00 | 2.653 | 100,00 | 454.296.848,34 | 100,00 | 2,650% | | | |
| EURIBOR/MIBOR a 3 meses <i>3-month EURIBOR/MIBOR</i> | 92 | 3,41 | 21.195.729,80 | 4,53 | 37 | 5,31 | 4.032.787,38 | 28,85 | 77 | 2,90 | 17.162.942,42 | 3,78 | 2,659% | 1,111 | 0,450 | 2,850 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario) <i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 2.604 | 96,59 | 447.081.585,37 | 95,47 | 660 | 94,69 | 9.947.679,45 | 71,15 | 2.576 | 97,10 | 437.133.905,92 | 96,22 | 2,650% | 0,838 | 0,350 | 3,000 |
| Total : | 2.696 | 100,00 | 468.277.315,17 | 100,00 | 697 | 100,00 | 13.980.466,83 | 100,00 | 2.653 | 100,00 | 454.296.848,34 | 100,00 | | | | |
| Media Ponderada / <i>Weighted Average</i> : | | | | | | | | | | | | | 2,650% | | | |
| Media Simple / <i>Average</i> : | | | 173.693,37 | | | | 20.058,06 | | | | 171.238,92 | | 2,726% | | | |
| Mínimo / <i>Minimum</i> : | | | 35,69 | | | | 0,35 | | | | 145,05 | | 1,465% | | | |
| Máximo / <i>Maximum</i> : | | | 3.307.974,67 | | | | 2.075.000,00 | | | | 3.307.974,67 | | 6,861% | | | |