

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*: 30/11/2011

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> | 2.661 | 100,00 | 457.063.750,51 | 100,00 | 724 | 100,00 | 14.612.469,13 | 100,00 | 2.617 | 100,00 | 442.451.281,38 | 100,00 | 2,741% | | | |
| EURIBOR/MIBOR a 3 meses <i>3-month EURIBOR/MIBOR</i> | 89 | 3,34 | 20.796.096,16 | 4,55 | 37 | 5,11 | 4.091.139,66 | 28,00 | 74 | 2,83 | 16.704.956,50 | 3,78 | 2,629% | 1,108 | 0,450 | 2,850 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario) <i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 2.572 | 96,66 | 436.267.654,35 | 95,45 | 687 | 94,89 | 10.521.329,47 | 72,00 | 2.543 | 97,17 | 425.746.324,88 | 96,22 | 2,745% | 0,837 | 0,350 | 3,000 |
| Total : | 2.661 | 100,00 | 457.063.750,51 | 100,00 | 724 | 100,00 | 14.612.469,13 | 100,00 | 2.617 | 100,00 | 442.451.281,38 | 100,00 | | | | |
| Media Ponderada / <i>Weighted Average</i> : | | | | | | | | | | | | | 2,741% | | | |
| Media Simple / <i>Average</i> : | | | 171.763,90 | | | | 20.182,97 | | | | 169.068,12 | | 2,823% | | | |
| Mínimo / <i>Minimum</i> : | | | 3,64 | | | | 0,75 | | | | 3,64 | | 1,465% | | | |
| Máximo / <i>Maximum</i> : | | | 3.260.351,07 | | | | 2.075.000,00 | | | | 3.260.351,07 | | 6,861% | | | |