

PYME BANCAJA 8 Fondo de Titulización de Activos

Cartera de Activos Titulizados / *Portfolio of Securitised Assets*

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

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

Fecha / *Date*: 31/12/2009

Divisa / *Currency*: EUR

| Índices 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/Índice <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> | 1.838 | 100,00 | 464.869.190,42 | 100,00 | 124 | 100,00 | 1.172.507,38 | 100,00 | 1.836 | 100,00 | 463.696.683,04 | 100,00 | 2,867% | | | |
| EURIBOR/MIBOR a 3 meses <i>3-month EURIBOR/MIBOR</i> | 175 | 9,52 | 78.580.854,28 | 16,90 | 13 | 10,48 | 310.682,36 | 26,50 | 174 | 9,48 | 78.270.171,92 | 16,88 | 2,142% | 1,362 | 0,500 | 5,000 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario) <i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 1.663 | 90,48 | 386.288.336,14 | 83,10 | 111 | 89,52 | 861.825,02 | 73,50 | 1.662 | 90,52 | 385.426.511,12 | 83,12 | 3,014% | 1,112 | 0,450 | 6,500 |
| Total : | 1.838 | 100,00 | 464.869.190,42 | 100,00 | 124 | 100,00 | 1.172.507,38 | 100,00 | 1.836 | 100,00 | 463.696.683,04 | 100,00 | | | | |
| Media Ponderada / <i>Weighted Average</i> : | | | | | | | | | | | | | 2,867% | | | |
| Media Simple / <i>Average</i> : | | | 252.921,21 | | | | 9.455,70 | | | | 252.558,11 | | 3,282% | | | |
| Mínimo / <i>Minimum</i> : | | | 1.683,13 | | | | 14,38 | | | | 1.683,13 | | 1,208% | | | |
| Máximo / <i>Maximum</i> : | | | 4.665.353,42 | | | | 671.950,00 | | | | 4.665.353,42 | | 9,000% | | | |