

Financiación Bancaja 1 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 personas físicas para consumo / *Consumer loans to individuals*

Fecha / *Date*: 30/04/2011

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/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> | 10.019 | 30,94 | 72.785.257,04 | 40,86 | 2.161 | 35,13 | 4.453.082,20 | 42,69 | 9.370 | 30,68 | 68.332.174,84 | 40,75 | 4,268% | | | |
| EURIBOR/MIBOR a 3 meses <i>3-month EURIBOR/MIBOR</i> | 89 | 0,27 | 595.758,31 | 0,33 | 20 | 0,33 | 11.723,60 | 0,11 | 82 | 0,27 | 584.034,71 | 0,35 | 3,686% | 2,711 | 0,750 | 8,000 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario) <i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 9.930 | 30,66 | 72.189.498,73 | 40,53 | 2.141 | 34,80 | 4.441.358,60 | 42,58 | 9.288 | 30,41 | 67.748.140,13 | 40,40 | 4,273% | 2,851 | 0,450 | 10,000 |
| Interés Fijo <i>Fixed Interest</i> | 22.365 | 69,06 | 105.343.997,09 | 59,14 | 3.991 | 64,87 | 5.978.293,26 | 57,31 | 21.170 | 69,32 | 99.365.703,83 | 59,25 | 7,688% | | | |
| Total : | 32.384 | 100,00 | 178.129.254,13 | 100,00 | 6.152 | 100,00 | 10.431.375,46 | 100,00 | 30.540 | 100,00 | 167.697.878,67 | 100,00 | | | | |
| Media Ponderada / <i>Weighted Average</i> : | | | | | | | | | | | | | 6,295% | | | |
| Media Simple / <i>Average</i> : | | | 5.500,53 | | | | 1.695,61 | | | | 5.491,09 | | 7,104% | | | |
| Mínimo / <i>Minimum</i> : | | | 0,01 | | | | 0,01 | | | | 0,01 | | 1,000% | | | |
| Máximo / <i>Maximum</i> : | | | 161.795,19 | | | | 49.694,73 | | | | 161.795,19 | | 18,000% | | | |