

# 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 hipotecarios vivienda (CTHS) / Residential mortgage loans

Fecha / Date: 31/01/2012

Divisa / Currency: EUR

| Indices de Referencia<br>Reference Indexes  | Saldo Vivo de Principal<br>Outstanding Principal Balance |               |                       |               | Principal Vencido Impagado<br>Overdue Principal |               |                     |               | Principal Pendiente Vencimiento<br>Outstanding Principal |               |                       |               | Tipo Int.<br>Int. Rate | Margen s/Indice<br>Margin o/Index |       |       |
|---|--|---------------|-----------------------|---------------|---|---------------|---------------------|---------------|--|---------------|-----------------------|---------------|------------------------|-----------------------------------|-------|-------|
|   | Num.   | %             | Importe / Amount      | %             | Num.  | %             | Importe / Amount    | %             | Num.   | %             | Importe / Amount      | %             | Med.Pond.<br>W. Avg.   | M.Pond.<br>W. Avg.                | Min.  | Max.  |
| <b>Interés Variable</b><br><i>Floating Interest</i>   | <b>10.476</b>  | <b>100,00</b> | <b>618.921.860,16</b> | <b>100,00</b> | <b>780</b>                                      | <b>100,00</b> | <b>1.040.331,81</b> | <b>100,00</b> | <b>10.465</b>  | <b>100,00</b> | <b>617.881.528,35</b> | <b>100,00</b> | <b>2,913%</b>          |                                   |       |       |
| EURIBOR/MIBOR a 3 meses<br><i>3-month EURIBOR/MIBOR</i>   | 126  | 1,20          | 5.229.597,33          | 0,84          | 7   | 0,90          | 11.712,60           | 1,13          | 126  | 1,20          | 5.217.884,73          | 0,84          | 2,357%                 | 0,910                             | 0,500 | 1,500 |
| EURIBOR/MIBOR a 1 año<br><i>1-year EURIBOR/MIBOR</i>  | 62   | 0,59          | 1.821.071,72          | 0,29          | 2   | 0,26          | 816,77              | 0,08          | 62   | 0,59          | 1.820.254,95          | 0,29          | 2,984%                 | 0,946                             | 0,700 | 1,500 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br><i>1-year EURIBOR/MIBOR (Mortgage Market)</i>                   | 9.970  | 95,17         | 604.220.773,25        | 97,62         | 742   | 95,13         | 1.002.752,33        | 96,39         | 9.959  | 95,16         | 603.218.020,92        | 97,63         | 2,911%                 | 0,883                             | 0,400 | 2,250 |
| M. Hipotecario Cajas de Ahorro<br><i>Mortgage Market: Savings Banks</i>                                   | 284  | 2,71          | 7.193.161,78          | 1,16          | 27  | 3,46          | 24.703,95           | 2,37          | 284  | 2,71          | 7.168.457,83          | 1,16          | 3,403%                 | 0,049                             | 0,000 | 0,750 |
| M. Hipotecario Conjunto de Entidades<br><i>Mortgage Market: All Institutions</i>                          | 7  | 0,07          | 230.129,77            | 0,04          | 0   | 0,00          | 0,00                | 0,00          | 7  | 0,07          | 230.129,77            | 0,04          | 2,991%                 | 0,000                             | 0,000 | 0,000 |
| Tipo Activo Referencia Cajas Ahorro (Indicador CEI)<br><i>Savings Banks Lending Rate (CECA Indicator)</i> | 27   | 0,26          | 227.126,31            | 0,04          | 2   | 0,26          | 346,16              | 0,03          | 27   | 0,26          | 226.780,15            | 0,04          | 5,369%                 | 0,125                             | 0,000 | 1,000 |
| <b>Total :</b>  | <b>10.476</b>  | <b>100,00</b> | <b>618.921.860,16</b> | <b>100,00</b> | <b>780</b>                                      | <b>100,00</b> | <b>1.040.331,81</b> | <b>100,00</b> | <b>10.465</b>  | <b>100,00</b> | <b>617.881.528,35</b> | <b>100,00</b> |                        |                                   |       |       |
| <b>Media Ponderada / Weighted Average :</b>   |  |               |                       |               |   |               |                     |               |  |               |                       |               | <b>2,913%</b>          |                                   |       |       |
| <b>Media Simple / Average :</b>   |  |               | <b>59.079,98</b>      |               |   |               | <b>1.333,76</b>     |               |  |               | <b>59.042,67</b>      |               | <b>2,950%</b>          |                                   |       |       |
| <b>Mínimo / Minimum :</b>   |  |               | <b>0,09</b>           |               |   |               | <b>0,01</b>         |               |  |               | <b>0,09</b>           |               | <b>1,681%</b>          |                                   |       |       |
| <b>Máximo / Maximum :</b>   |  |               | <b>368.693,40</b>     |               |   |               | <b>41.321,33</b>    |               |  |               | <b>368.693,40</b>     |               | <b>6,319%</b>          |                                   |       |       |