

## PYME BANCAJA 7 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*: 31/07/2011

Divisa / *Currency*: EUR

| Índices de Referencia<br><i>Reference Indexes</i>                                       | Saldo Vivo de Principal<br><i>Outstanding Principal Balance</i> |        |                         |        | Principal Vencido Impagado<br><i>Overdue Principal</i> |        |                         |        | Principal Pendiente Vencimiento<br><i>Outstanding Principal</i> |        |                         |        | Tipo Int.<br><i>Int. Rate</i> | Margen s/Índice<br><i>Margin o/Index</i> |       |       |
|-----------------------------------------------------------------------------------------|-----------------------------------------------------------------|--------|-------------------------|--------|--------------------------------------------------------|--------|-------------------------|--------|-----------------------------------------------------------------|--------|-------------------------|--------|-------------------------------|------------------------------------------|-------|-------|
|                                                                                         | Num.                                                            | %      | Importe / <i>Amount</i> | %      | Num.                                                   | %      | Importe / <i>Amount</i> | %      | Num.                                                            | %      | Importe / <i>Amount</i> | %      | Med.Pond.<br><i>W. Avg.</i>   | M.Pond.<br><i>W. Avg.</i>                | Min.  | Max.  |
| Interés Variable<br><i>Floating Interest</i>                                            | 2.735                                                           | 100,00 | 479.453.156,37          | 100,00 | 683                                                    | 100,00 | 12.394.259,30           | 100,00 | 2.688                                                           | 100,00 | 467.058.897,07          | 100,00 | 2,534%                        |                                          |       |       |
| EURIBOR/MIBOR a 3 meses<br><i>3-month EURIBOR/MIBOR</i>                                 | 94                                                              | 3,44   | 22.201.176,74           | 4,63   | 34                                                     | 4,98   | 2.958.670,45            | 23,87  | 79                                                              | 2,94   | 19.242.506,29           | 4,12   | 2,648%                        | 1,182                                    | 0,450 | 2,850 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br><i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 2.641                                                           | 96,56  | 457.251.979,63          | 95,37  | 649                                                    | 95,02  | 9.435.588,85            | 76,13  | 2.609                                                           | 97,06  | 447.816.390,78          | 95,88  | 2,530%                        | 0,840                                    | 0,350 | 3,000 |
| Total :                                                                                 | 2.735                                                           | 100,00 | 479.453.156,37          | 100,00 | 683                                                    | 100,00 | 12.394.259,30           | 100,00 | 2.688                                                           | 100,00 | 467.058.897,07          | 100,00 |                               |                                          |       |       |
| Media Ponderada / <i>Weighted Average</i> :                                             |                                                                 |        |                         |        |                                                        |        |                         |        |                                                                 |        |                         |        | 2,534%                        |                                          |       |       |
| Media Simple / <i>Average</i> :                                                         |                                                                 |        | 175.302,80              |        |                                                        |        | 18.146,79               |        |                                                                 |        | 173.757,03              |        | 2,602%                        |                                          |       |       |
| Mínimo / <i>Minimum</i> :                                                               |                                                                 |        | 35,69                   |        |                                                        |        | 0,15                    |        |                                                                 |        | 147,06                  |        | 1,465%                        |                                          |       |       |
| Máximo / <i>Maximum</i> :                                                               |                                                                 |        | 3.355.437,87            |        |                                                        |        | 2.075.000,00            |        |                                                                 |        | 3.355.437,87            |        | 6,861%                        |                                          |       |       |