

## 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*: 31/01/2012

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>                                            | 1.423                                                           | 100,00 | 271.926.433,51          | 100,00 | 324                                                    | 100,00 | 9.585.469,51            | 100,00 | 1.389                                                           | 100,00 | 262.340.964,00          | 100,00 | 2,948%                        |                                          |       |       |
| EURIBOR/MIBOR a 3 meses<br><i>3-month EURIBOR/MIBOR</i>                                 | 92                                                              | 6,47   | 17.512.219,98           | 6,44   | 31                                                     | 9,57   | 2.657.558,71            | 27,72  | 81                                                              | 5,83   | 14.854.661,27           | 5,66   | 2,681%                        | 1,239                                    | 0,600 | 5,000 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br><i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 1.331                                                           | 93,53  | 254.414.213,53          | 93,56  | 293                                                    | 90,43  | 6.927.910,80            | 72,28  | 1.308                                                           | 94,17  | 247.486.302,73          | 94,34  | 2,964%                        | 1,010                                    | 0,450 | 6,500 |
| Total :                                                                                 | 1.423                                                           | 100,00 | 271.926.433,51          | 100,00 | 324                                                    | 100,00 | 9.585.469,51            | 100,00 | 1.389                                                           | 100,00 | 262.340.964,00          | 100,00 |                               |                                          |       |       |
| Media Ponderada / <i>Weighted Average</i> :                                             |                                                                 |        |                         |        |                                                        |        |                         |        |                                                                 |        |                         |        | 2,948%                        |                                          |       |       |
| Media Simple / <i>Average</i> :                                                         |                                                                 |        | 191.093,77              |        |                                                        |        | 29.584,78               |        |                                                                 |        | 188.870,38              |        | 3,209%                        |                                          |       |       |
| Mínimo / <i>Minimum</i> :                                                               |                                                                 |        | 233,76                  |        |                                                        |        | 0,08                    |        |                                                                 |        | 411,86                  |        | 1,770%                        |                                          |       |       |
| Máximo / <i>Maximum</i> :                                                               |                                                                 |        | 4.069.602,53            |        |                                                        |        | 1.546.000,00            |        |                                                                 |        | 4.069.602,53            |        | 8,214%                        |                                          |       |       |