

## 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*: 30/11/2012

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>                                            | 1.246                                                           | 100,00 | 232.192.724,85          | 100,00 | 331                                                    | 100,00 | 9.494.002,09            | 100,00 | 1.227                                                           | 100,00 | 222.698.722,76          | 100,00 | 2,392%                        |                                          |       |       |
| EURIBOR/MIBOR a 3 meses<br><i>3-month EURIBOR/MIBOR</i>                                 | 70                                                              | 5,62   | 13.977.375,97           | 6,02   | 22                                                     | 6,65   | 2.499.605,23            | 26,33  | 62                                                              | 5,05   | 11.477.770,74           | 5,15   | 1,521%                        | 1,177                                    | 0,600 | 5,000 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br><i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 1.176                                                           | 94,38  | 218.215.348,88          | 93,98  | 309                                                    | 93,35  | 6.994.396,86            | 73,67  | 1.165                                                           | 94,95  | 211.220.952,02          | 94,85  | 2,439%                        | 0,982                                    | 0,450 | 4,000 |
| Total :                                                                                 | 1.246                                                           | 100,00 | 232.192.724,85          | 100,00 | 331                                                    | 100,00 | 9.494.002,09            | 100,00 | 1.227                                                           | 100,00 | 222.698.722,76          | 100,00 |                               |                                          |       |       |
| Media Ponderada / <i>Weighted Average</i> :                                             |                                                                 |        |                         |        |                                                        |        |                         |        |                                                                 |        |                         |        | 2,392%                        |                                          |       |       |
| Media Simple / <i>Average</i> :                                                         |                                                                 |        | 186.350,50              |        |                                                        |        | 28.682,79               |        |                                                                 |        | 181.498,55              |        | 2,603%                        |                                          |       |       |
| Mínimo / <i>Minimum</i> :                                                               |                                                                 |        | 337,96                  |        |                                                        |        | 5,32                    |        |                                                                 |        | 340,30                  |        | 0,802%                        |                                          |       |       |
| Máximo / <i>Maximum</i> :                                                               |                                                                 |        | 3.900.000,00            |        |                                                        |        | 1.546.000,00            |        |                                                                 |        | 3.767.059,42            |        | 6,004%                        |                                          |       |       |