

## FTPME BANCAJA 2 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 PYMES / SME Loans

Fecha / Date: 30/11/2011

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.  |
| Interés Variable<br>Floating Interest                                            | 635                                                      | 100,00 | 46.138.603,01    | 100,00 | 132                                             | 100,00 | 1.654.237,63     | 100,00 | 618                                                      | 100,00 | 44.484.365,38    | 100,00 | 2,804%                 |                                   |       |       |
| EURIBOR/MIBOR a 3 meses<br>3-month EURIBOR/MIBOR                                 | 49                                                       | 7,72   | 4.920.300,39     | 10,66  | 12                                              | 9,09   | 293.480,88       | 17,74  | 43                                                       | 6,96   | 4.626.819,51     | 10,40  | 2,375%                 | 0,770                             | 0,500 | 2,150 |
| EURIBOR/MIBOR a 1 año<br>1-year EURIBOR/MIBOR                                    | 18                                                       | 2,83   | 1.623.601,38     | 3,52   | 2                                               | 1,52   | 4.766,14         | 0,29   | 18                                                       | 2,91   | 1.618.835,24     | 3,64   | 2,665%                 | 0,748                             | 0,500 | 1,500 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br>1-year EURIBOR/MIBOR (Mortgage Market) | 568                                                      | 89,45  | 39.594.701,24    | 85,82  | 118                                             | 89,39  | 1.355.990,61     | 81,97  | 557                                                      | 90,13  | 38.238.710,63    | 85,96  | 2,862%                 | 0,887                             | 0,500 | 4,000 |
| Total :                                                                          | 635                                                      | 100,00 | 46.138.603,01    | 100,00 | 132                                             | 100,00 | 1.654.237,63     | 100,00 | 618                                                      | 100,00 | 44.484.365,38    | 100,00 |                        |                                   |       |       |
| Media Ponderada / Weighted Average :                                             |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 2,804%                 |                                   |       |       |
| Media Simple / Average :                                                         |                                                          |        | 72.659,22        |        |                                                 |        | 12.532,10        |        |                                                          |        | 71.981,17        |        | 2,948%                 |                                   |       |       |
| Mínimo / Minimum :                                                               |                                                          |        | 94,63            |        |                                                 |        | 55,37            |        |                                                          |        | 212,97           |        | 1,750%                 |                                   |       |       |
| Máximo / Maximum :                                                               |                                                          |        | 1.120.749,02     |        |                                                 |        | 420.545,04       |        |                                                          |        | 1.120.749,02     |        | 8,000%                 |                                   |       |       |