

## FTPME BANCAJA 2 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: 31/12/2011

Divisa / Currency: EUR

| Índices 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/Índice<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                                            | 622                                                      | 100,00 | 45.149.794,08    | 100,00 | 133                                             | 100,00 | 1.663.577,75     | 100,00 | 605                                                      | 100,00 | 43.486.216,33    | 100,00 | 2,881%                 |                                   |       |       |
| EURIBOR/MIBOR a 3 meses<br>3-month EURIBOR/MIBOR                                 | 47                                                       | 7,56   | 4.821.972,81     | 10,68  | 12                                              | 9,02   | 302.097,97       | 18,16  | 41                                                       | 6,78   | 4.519.874,84     | 10,39  | 2,372%                 | 0,764                             | 0,500 | 2,150 |
| EURIBOR/MIBOR a 1 año<br>1-year EURIBOR/MIBOR                                    | 18                                                       | 2,89   | 1.600.424,17     | 3,54   | 1                                               | 0,75   | 3.352,70         | 0,20   | 18                                                       | 2,98   | 1.597.071,47     | 3,67   | 2,664%                 | 0,748                             | 0,500 | 1,500 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br>1-year EURIBOR/MIBOR (Mortgage Market) | 557                                                      | 89,55  | 38.727.397,10    | 85,78  | 120                                             | 90,23  | 1.358.127,08     | 81,64  | 546                                                      | 90,25  | 37.369.270,02    | 85,93  | 2,952%                 | 0,887                             | 0,500 | 4,000 |
| Total :                                                                          | 622                                                      | 100,00 | 45.149.794,08    | 100,00 | 133                                             | 100,00 | 1.663.577,75     | 100,00 | 605                                                      | 100,00 | 43.486.216,33    | 100,00 |                        |                                   |       |       |
| Media Ponderada / Weighted Average :                                             |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 2,881%                 |                                   |       |       |
| Media Simple / Average :                                                         |                                                          |        | 72.588,09        |        |                                                 |        | 12.508,10        |        |                                                          |        | 71.878,04        |        | 3,035%                 |                                   |       |       |
| Mínimo / Minimum :                                                               |                                                          |        | 94,63            |        |                                                 |        | 1,01             |        |                                                          |        | 268,43           |        | 1,909%                 |                                   |       |       |
| Máximo / Maximum :                                                               |                                                          |        | 1.114.620,21     |        |                                                 |        | 420.545,04       |        |                                                          |        | 1.114.620,21     |        | 8,000%                 |                                   |       |       |