

## FTPYME BANCAJA 2 Fondo de Titulización de Activos

### Cartera de Activos Titulizados / Portfolio of Securitised Assets

#### Distribución por Intervalos de Tipos de Interés Nominal Anual / Distribution by Nominal Annual Interest Rate Intervals

Activos / Assets: Préstamos a PYMES / SME Loans

Fecha / Date: 30/09/2011

Divisa / Currency: EUR

| Intervalos de Tipos de Interés<br>Interest Rate Intervals |       | Saldo Vivo de Principal<br>Outstanding Principal Balance |        |                  |        | Principal Vencido Impagado<br>Overdue Principal |        |                  |        | Principal Pendiente Vencimiento<br>Outstanding Principal |        |                  |        | % Tipo de Interés<br>% Interest Rate |       |       |
|-----------------------------------------------------------|-------|----------------------------------------------------------|--------|------------------|--------|-------------------------------------------------|--------|------------------|--------|----------------------------------------------------------|--------|------------------|--------|--------------------------------------|-------|-------|
|                                                           |       | Num.                                                     | %      | Importe / Amount | %      | Num.                                            | %      | Importe / Amount | %      | Num.                                                     | %      | Importe / Amount | %      | Med.Pond.<br>W. Avg.                 | Min.  | Max.  |
| 1,500                                                     | 1,999 | 8                                                        | 1,22   | 758.126,38       | 1,58   | 0                                               | 0,00   | 0,00             | 0,00   | 8                                                        | 1,25   | 758.126,38       | 1,63   | 1,918                                | 1,500 | 1,995 |
| 2,000                                                     | 2,499 | 117                                                      | 17,89  | 12.493.806,61    | 26,04  | 9                                               | 7,38   | 31.025,26        | 2,01   | 117                                                      | 18,28  | 12.462.781,35    | 26,84  | 2,210                                | 2,000 | 2,495 |
| 2,500                                                     | 2,999 | 265                                                      | 40,52  | 18.303.585,63    | 38,15  | 38                                              | 31,15  | 258.317,64       | 16,76  | 265                                                      | 41,41  | 18.045.267,99    | 38,86  | 2,680                                | 2,500 | 2,986 |
| 3,000                                                     | 3,499 | 214                                                      | 32,72  | 14.920.435,36    | 31,10  | 49                                              | 40,16  | 870.969,77       | 56,51  | 212                                                      | 33,13  | 14.049.465,59    | 30,26  | 3,129                                | 3,000 | 3,424 |
| 3,500                                                     | 3,999 | 33                                                       | 5,05   | 1.045.878,49     | 2,18   | 13                                              | 10,66  | 152.787,79       | 9,91   | 32                                                       | 5,00   | 893.090,70       | 1,92   | 3,565                                | 3,500 | 3,836 |
| 4,000                                                     | 4,499 | 8                                                        | 1,22   | 373.415,76       | 0,78   | 4                                               | 3,28   | 153.737,11       | 9,97   | 5                                                        | 0,78   | 219.678,65       | 0,47   | 4,160                                | 4,000 | 4,316 |
| 4,500                                                     | 4,999 | 1                                                        | 0,15   | 3.545,73         | 0,01   | 1                                               | 0,82   | 3.545,73         | 0,23   | 0                                                        | 0,00   | 0,00             | 0,00   | 0,000                                | 4,500 | 4,500 |
| 5,000                                                     | 5,499 | 1                                                        | 0,15   | 5.674,25         | 0,01   | 1                                               | 0,82   | 1.521,89         | 0,10   | 1                                                        | 0,16   | 4.152,36         | 0,01   | 5,000                                | 5,000 | 5,000 |
| 5,500                                                     | 5,999 | 1                                                        | 0,15   | 22.565,01        | 0,05   | 1                                               | 0,82   | 22.565,01        | 1,46   | 0                                                        | 0,00   | 0,00             | 0,00   | 0,000                                | 5,952 | 5,952 |
| 6,000                                                     | 6,499 | 1                                                        | 0,15   | 4.003,73         | 0,01   | 1                                               | 0,82   | 4.003,73         | 0,26   | 0                                                        | 0,00   | 0,00             | 0,00   | 0,000                                | 6,250 | 6,250 |
| 6,500                                                     | 6,999 | 3                                                        | 0,46   | 27.635,18        | 0,06   | 3                                               | 2,46   | 27.635,18        | 1,79   | 0                                                        | 0,00   | 0,00             | 0,00   | 0,000                                | 6,500 | 6,799 |
| 7,000                                                     | 7,499 | 1                                                        | 0,15   | 4.184,03         | 0,01   | 1                                               | 0,82   | 4.184,03         | 0,27   | 0                                                        | 0,00   | 0,00             | 0,00   | 0,000                                | 7,421 | 7,421 |
| 8,000                                                     | 8,499 | 1                                                        | 0,15   | 10.936,97        | 0,02   | 1                                               | 0,82   | 10.936,97        | 0,71   | 0                                                        | 0,00   | 0,00             | 0,00   | 0,000                                | 8,000 | 8,000 |
| Total :                                                   |       | 654                                                      | 100,00 | 47.973.793,13    | 100,00 | 122                                             | 100,00 | 1.541.230,11     | 100,00 | 640                                                      | 100,00 | 46.432.563,02    | 100,00 |                                      |       |       |
| Media Ponderada / Weighted Average :                      |       |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 2,702                                |       |       |
| Media Simple / Average :                                  |       |                                                          |        | 73.354,42        |        |                                                 |        | 12.633,03        |        |                                                          |        | 72.550,88        |        | 2,848                                |       |       |
| Mínimo / Minimum :                                        |       |                                                          |        | 242,25           |        |                                                 |        | 0,14             |        |                                                          |        | 489,88           |        | 1,500                                |       |       |
| Máximo / Maximum :                                        |       |                                                          |        | 1.132.898,76     |        |                                                 |        | 390.578,16       |        |                                                          |        | 1.132.898,76     |        | 8,000                                |       |       |