

## FTPYME BANCAJA 2 Fondo de Titulización de Activos

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

#### Distribución por Intervalos de Fecha de Formalización / Distribution by Arrangement Date Intervals

Activos / Assets: Préstamos a PYMES / SME Loans

Fecha / Date: 30/09/2012

Divisa / Currency: EUR

| Intervalos anuales<br>Annual Intervals | Saldo Vivo de Principal<br>Outstanding Principal Balance |        |                  |        | Principal Vencido Impagado<br>Overdue Principal |        |                  |        | Principal Pendiente Vencimiento<br>Outstanding Principal |        |                  |        | Tipo Interés<br>Interest Rate | Antigüedad<br>Age                |
|----------------------------------------|----------------------------------------------------------|--------|------------------|--------|-------------------------------------------------|--------|------------------|--------|----------------------------------------------------------|--------|------------------|--------|-------------------------------|----------------------------------|
|                                        | Num.                                                     | %      | Importe / Amount | %      | Num.                                            | %      | Importe / Amount | %      | Num.                                                     | %      | Importe / Amount | %      | Media Pond.<br>W. Average     | M. Pond. Meses<br>W. Avg. Months |
| 1996                                   | 1                                                        | 0,19   | 1.461,79         | 0,00   | 1                                               | 0,76   | 1.461,79         | 0,07   | 0                                                        | 0,00   | 0,00             | 0,00   | 0,000%                        | 0,000                            |
| 1997                                   | 8                                                        | 1,51   | 135.850,54       | 0,37   | 2                                               | 1,53   | 6.576,75         | 0,30   | 6                                                        | 1,18   | 129.273,79       | 0,37   | 2,902%                        | 185,160                          |
| 1998                                   | 17                                                       | 3,21   | 712.917,89       | 1,92   | 6                                               | 4,58   | 119.263,18       | 5,52   | 17                                                       | 3,33   | 593.654,71       | 1,70   | 3,269%                        | 167,255                          |
| 1999                                   | 27                                                       | 5,10   | 1.545.086,60     | 4,16   | 7                                               | 5,34   | 135.962,63       | 6,30   | 26                                                       | 5,10   | 1.409.123,97     | 4,03   | 2,379%                        | 159,871                          |
| 2000                                   | 21                                                       | 3,97   | 852.085,73       | 2,30   | 7                                               | 5,34   | 37.093,53        | 1,72   | 21                                                       | 4,12   | 814.992,20       | 2,33   | 2,722%                        | 147,285                          |
| 2001                                   | 143                                                      | 27,03  | 8.693.010,09     | 23,41  | 31                                              | 23,66  | 402.122,60       | 18,63  | 141                                                      | 27,65  | 8.290.887,49     | 23,71  | 2,614%                        | 132,631                          |
| 2002                                   | 296                                                      | 55,95  | 23.819.738,77    | 64,16  | 73                                              | 55,73  | 1.287.025,23     | 59,62  | 284                                                      | 55,69  | 22.532.713,54    | 64,44  | 2,436%                        | 122,747                          |
| 2003                                   | 16                                                       | 3,02   | 1.366.040,16     | 3,68   | 4                                               | 3,05   | 169.104,46       | 7,83   | 15                                                       | 2,94   | 1.196.935,70     | 3,42   | 2,703%                        | 115,547                          |
| Total :                                | 529                                                      | 100,00 | 37.126.191,57    | 100,00 | 131                                             | 100,00 | 2.158.610,17     | 100,00 | 510                                                      | 100,00 | 34.967.581,40    | 100,00 |                               |                                  |
| Media Ponderada / Weighted Average :   |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 2,507%                        | 127,898                          |
| Media Simple / Average :               |                                                          |        | 70.181,84        |        |                                                 |        | 16.477,94        |        |                                                          |        | 68.563,89        |        | 2,688%                        | 129,849                          |
| Mínimo / Minimum :                     |                                                          |        | 0,15             |        |                                                 |        | 0,15             |        |                                                          |        | 231,23           |        | 0,729%                        | 05/09/1996                       |
| Máximo / Maximum :                     |                                                          |        | 1.057.102,78     |        |                                                 |        | 420.545,04       |        |                                                          |        | 1.057.102,78     |        | 6,500%                        | 06/03/2003                       |