

## 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: 31/12/2013

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                                                        | 0,24   | 1.461,79         | 0,01   | 1                                               | 0,88   | 1.461,79         | 0,05   | 0                                                        | 0,00   | 0,00             | 0,00   | 0,000%                        | 0,000                            |
| 1997                                   | 5                                                        | 1,18   | 93.204,94        | 0,34   | 1                                               | 0,88   | 26,95            | 0,00   | 4                                                        | 1,02   | 93.177,99        | 0,39   | 1,506%                        | 200,637                          |
| 1998                                   | 4                                                        | 0,95   | 495.045,80       | 1,83   | 3                                               | 2,65   | 245.915,83       | 8,50   | 3                                                        | 0,76   | 249.129,97       | 1,03   | 2,135%                        | 181,925                          |
| 1999                                   | 20                                                       | 4,73   | 1.178.691,16     | 4,35   | 6                                               | 5,31   | 159.699,54       | 5,52   | 17                                                       | 4,33   | 1.018.991,62     | 4,21   | 1,413%                        | 174,910                          |
| 2000                                   | 17                                                       | 4,02   | 474.245,68       | 1,75   | 4                                               | 3,54   | 40.929,66        | 1,42   | 17                                                       | 4,33   | 433.316,02       | 1,79   | 1,692%                        | 162,042                          |
| 2001                                   | 116                                                      | 27,42  | 6.305.405,34     | 23,29  | 31                                              | 27,43  | 972.179,56       | 33,61  | 109                                                      | 27,74  | 5.333.225,78     | 22,06  | 1,525%                        | 147,862                          |
| 2002                                   | 245                                                      | 57,92  | 17.324.330,79    | 64,00  | 63                                              | 55,75  | 1.206.025,38     | 41,70  | 229                                                      | 58,27  | 16.118.305,41    | 66,67  | 1,430%                        | 137,731                          |
| 2003                                   | 15                                                       | 3,55   | 1.197.094,47     | 4,42   | 4                                               | 3,54   | 266.233,44       | 9,20   | 14                                                       | 3,56   | 930.861,03       | 3,85   | 1,493%                        | 130,581                          |
| Total :                                | 423                                                      | 100,00 | 27.069.479,97    | 100,00 | 113                                             | 100,00 | 2.892.472,15     | 100,00 | 393                                                      | 100,00 | 24.177.007,82    | 100,00 |                               |                                  |
| Media Ponderada / Weighted Average :   |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 1,465%                        | 142,391                          |
| Media Simple / Average :               |                                                          |        | 63.994,04        |        |                                                 |        | 25.597,10        |        |                                                          |        | 61.519,10        |        | 1,694%                        | 143,738                          |
| Mínimo / Minimum :                     |                                                          |        | 0,15             |        |                                                 |        | 0,15             |        |                                                          |        | 592,74           |        | 0,722%                        | 05/09/1996                       |
| Máximo / Maximum :                     |                                                          |        | 955.704,89       |        |                                                 |        | 295.879,82       |        |                                                          |        | 955.704,89       |        | 6,500%                        | 06/03/2003                       |