

FTPYME 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*: 31/12/2005

Divisa / *Currency*: EUR

| Índices de Referencia <i>Reference Indexes</i> | Saldo Vivo de Principal <i>Outstanding Principal Balance</i> | | | | Principal Vencido Impagado <i>Overdue Principal</i> | | | | Principal Pendiente Vencimiento <i>Outstanding Principal</i> | | | | Tipo Int. <i>Int. Rate</i> | Margen s/Índice <i>Margin o/Index</i> | | |
|---|---|---------------|-------------------------|---------------|--|---------------|-------------------------|---------------|---|---------------|-------------------------|---------------|-------------------------------|--|-------|-------|
| | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Med.Pond. <i>W. Avg.</i> | M.Pond. <i>W. Avg.</i> | Min. | Max. |
| Interés Variable <i>Floating Interest</i> | 2.398 | 100,00 | 250.827.389,78 | 100,00 | 170 | 100,00 | 693.258,82 | 100,00 | 2.394 | 100,00 | 250.134.130,96 | 100,00 | | | | |
| EURIBOR/MIBOR a 3 meses <i>3-month EURIBOR/MIBOR</i> | 336 | 14,01 | 39.804.632,47 | 15,87 | 19 | 11,18 | 119.963,05 | 17,30 | 336 | 14,04 | 39.684.669,42 | 15,87 | 3,327% | 0,993 | 0,500 | 4,700 |
| EURIBOR/MIBOR a 1 año <i>1-year EURIBOR/MIBOR</i> | 66 | 2,75 | 6.528.885,81 | 2,60 | 7 | 4,12 | 9.007,59 | 1,30 | 66 | 2,76 | 6.519.878,22 | 2,61 | 3,352% | 0,938 | 0,500 | 3,250 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario) <i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 1.996 | 83,24 | 204.493.871,50 | 81,53 | 144 | 84,71 | 564.288,18 | 81,40 | 1.992 | 83,21 | 203.929.583,32 | 81,53 | 3,345% | 0,998 | 0,500 | 5,000 |
| Total : | 2.398 | 100,00 | 250.827.389,78 | 100,00 | 170 | 100,00 | 693.258,82 | 100,00 | 2.394 | 100,00 | 250.134.130,96 | 100,00 | | | | |
| Media Ponderada / <i>Weighted Average</i> : | | | | | | | | | | | | | 3,343% | | | |
| Media Simple / <i>Average</i> : | | | 104.598,58 | | | | 4.077,99 | | | | 104.483,76 | | 3,756% | | | |
| Mínimo / <i>Minimum</i> : | | | 111,44 | | | | 0,02 | | | | 111,44 | | 2,667% | | | |
| Máximo / <i>Maximum</i> : | | | 1.491.268,66 | | | | 143.207,89 | | | | 1.491.268,66 | | 7,312% | | | |

Medias ponderadas por el principal pendiente de vencimiento / *Averages weighted by the outstanding principal.*

Tipo Int.: Tipo de interés nominal anual / *Int. Rate: Annual nominal interest rate.*