

## FTPYME BANCAJA 2 Fondo de Titulización de Activos

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

#### Distribución por Intervalos de Fecha de Vencimiento Final / Distribution by Final Maturity Date Intervals

Activos / Assets: Préstamos a PYMES / SME Loans

Fecha / Date: 31/10/2013

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 | Vida residual<br>Residual Life   |
|--|--|---------------|----------------------|---------------|---|---------------|---------------------|---------------|--|---------------|----------------------|---------------|-------------------------------|----------------------------------|
|  | Num.   | %             | Importe / Amount     | %             | Num.  | %             | Importe / Amount    | %             | Num.   | %             | Importe / Amount     | %             | Media Pond.<br>W. Average     | M. Pond. Meses<br>W. Avg. Months |
| 2004                                   | 1  | 0,23          | 242,25               | 0,00          | 1   | 0,87          | 242,25              | 0,01          | 0  | 0,00          | 0,00                 | 0,00          | 0,000%                        | 0,000                            |
| 2005                                   | 2  | 0,46          | 88.053,42            | 0,31          | 2   | 1,74          | 88.053,42           | 3,20          | 0  | 0,00          | 0,00                 | 0,00          | 0,000%                        | 0,000                            |
| 2006                                   | 1  | 0,23          | 120.266,45           | 0,43          | 1   | 0,87          | 120.266,45          | 4,37          | 0  | 0,00          | 0,00                 | 0,00          | 0,000%                        | 0,000                            |
| 2007                                   | 2  | 0,46          | 129,26               | 0,00          | 2   | 1,74          | 129,26              | 0,00          | 0  | 0,00          | 0,00                 | 0,00          | 0,000%                        | 0,000                            |
| 2009                                   | 2  | 0,46          | 7.549,46             | 0,03          | 2   | 1,74          | 7.549,46            | 0,27          | 0  | 0,00          | 0,00                 | 0,00          | 0,000%                        | 0,000                            |
| 2010                                   | 1  | 0,23          | 22.565,01            | 0,08          | 1   | 0,87          | 22.565,01           | 0,82          | 0  | 0,00          | 0,00                 | 0,00          | 0,000%                        | 0,000                            |
| 2011                                   | 4  | 0,92          | 33.485,80            | 0,12          | 4   | 3,48          | 33.485,80           | 1,22          | 0  | 0,00          | 0,00                 | 0,00          | 0,000%                        | 0,000                            |
| 2012                                   | 8  | 1,84          | 237.385,99           | 0,85          | 8   | 6,96          | 237.385,99          | 8,62          | 0  | 0,00          | 0,00                 | 0,00          | 0,000%                        | 0,000                            |
| 2013                                   | 15   | 3,46          | 438.142,41           | 1,57          | 7   | 6,09          | 400.086,09          | 14,53         | 12   | 2,94          | 38.056,32            | 0,15          | 1,670%                        | 1,501                            |
| 2014                                   | 32   | 7,37          | 739.836,37           | 2,64          | 6   | 5,22          | 321.828,56          | 11,69         | 31   | 7,60          | 418.007,81           | 1,66          | 1,583%                        | 8,141                            |
| 2015                                   | 21   | 4,84          | 926.623,36           | 3,31          | 3   | 2,61          | 231.801,83          | 8,42          | 21   | 5,15          | 694.821,53           | 2,76          | 1,940%                        | 20,676                           |
| 2016                                   | 83   | 19,12         | 3.374.487,38         | 12,06         | 24  | 20,87         | 373.136,33          | 13,55         | 83   | 20,34         | 3.001.351,05         | 11,90         | 1,572%                        | 33,631                           |
| 2017                                   | 127  | 29,26         | 8.104.455,22         | 28,97         | 31  | 26,96         | 656.856,47          | 23,86         | 126  | 30,88         | 7.447.598,75         | 29,53         | 1,524%                        | 44,134                           |
| 2018                                   | 10   | 2,30          | 781.913,72           | 2,80          | 2   | 1,74          | 85.307,02           | 3,10          | 10   | 2,45          | 696.606,70           | 2,76          | 1,396%                        | 52,471                           |
| 2019                                   | 9  | 2,07          | 710.863,48           | 2,54          | 1   | 0,87          | 980,57              | 0,04          | 9  | 2,21          | 709.882,91           | 2,81          | 1,443%                        | 65,143                           |
| 2020                                   | 4  | 0,92          | 139.334,99           | 0,50          | 1   | 0,87          | 205,70              | 0,01          | 4  | 0,98          | 139.129,29           | 0,55          | 1,662%                        | 80,051                           |
| 2021                                   | 24   | 5,53          | 1.786.414,64         | 6,39          | 6   | 5,22          | 43.617,87           | 1,58          | 24   | 5,88          | 1.742.796,77         | 6,91          | 1,578%                        | 93,789                           |
| 2022                                   | 54   | 12,44         | 5.459.025,83         | 19,52         | 6   | 5,22          | 82.002,96           | 2,98          | 54   | 13,24         | 5.377.022,87         | 21,32         | 1,420%                        | 104,242                          |
| 2023                                   | 8  | 1,84          | 851.238,31           | 3,04          | 3   | 2,61          | 28.161,33           | 1,02          | 8  | 1,96          | 823.076,98           | 3,26          | 1,503%                        | 114,195                          |
| 2024                                   | 3  | 0,69          | 402.665,17           | 1,44          | 0   | 0,00          | 0,00                | 0,00          | 3  | 0,74          | 402.665,17           | 1,60          | 1,500%                        | 123,155                          |
| 2025                                   | 7  | 1,61          | 1.310.588,52         | 4,69          | 2   | 1,74          | 1.460,40            | 0,05          | 7  | 1,72          | 1.309.128,12         | 5,19          | 0,973%                        | 137,577                          |
| 2026                                   | 7  | 1,61          | 840.449,38           | 3,00          | 0   | 0,00          | 0,00                | 0,00          | 7  | 1,72          | 840.449,38           | 3,33          | 1,393%                        | 155,502                          |
| 2027                                   | 9  | 2,07          | 1.596.176,70         | 5,71          | 2   | 1,74          | 18.272,04           | 0,66          | 9  | 2,21          | 1.577.904,66         | 6,26          | 1,330%                        | 164,289                          |
| <b>Total :</b>                         | <b>434</b>   | <b>100,00</b> | <b>27.971.893,12</b> | <b>100,00</b> | <b>115</b>                                      | <b>100,00</b> | <b>2.753.394,81</b> | <b>100,00</b> | <b>408</b>   | <b>100,00</b> | <b>25.218.498,31</b> | <b>100,00</b> |                               |                                  |
| Media Ponderada / Weighted Average :   |  |               |                      |               |   |               |                     |               |  |               |                      |               | <b>1,473%</b>                 | <b>78,473</b>                    |
| Media Simple / Average :               |  |               | <b>64.451,37</b>     |               |   |               | <b>23.942,56</b>    |               |  |               | <b>61.810,04</b>     |               | <b>1,701%</b>                 | <b>54,767</b>                    |
| Mínimo / Minimum :                     |  |               | <b>0,15</b>          |               |   |               | <b>0,15</b>         |               |  |               | <b>283,48</b>        |               | <b>0,721%</b>                 | <b>13/11/2013</b>                |
| Máximo / Maximum :                     |  |               | <b>969.286,30</b>    |               |   |               | <b>265.818,37</b>   |               |  |               | <b>969.286,30</b>    |               | <b>6,500%</b>                 | <b>02/12/2027</b>                |