

## RURALPYME 2 FTPYME 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: 31/12/2007

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.  |
| 4,000                                                     | 4,499 | 9                                                        | 0,41   | 1.846.114,99     | 0,41   | 0                                               | 0,00   | 0,00             | 0,00   | 9                                                        | 0,41   | 1.846.114,99     | 0,41   | 4,381                                | 4,314 | 4,464 |
| 4,500                                                     | 4,999 | 176                                                      | 7,99   | 41.524.057,21    | 9,11   | 6                                               | 3,92   | 5.857,13         | 0,67   | 176                                                      | 7,99   | 41.518.200,08    | 9,13   | 4,837                                | 4,500 | 4,996 |
| 5,000                                                     | 5,499 | 858                                                      | 38,95  | 183.129.327,22   | 40,20  | 34                                              | 22,22  | 197.624,84       | 22,66  | 858                                                      | 38,95  | 182.931.702,38   | 40,23  | 5,260                                | 5,000 | 5,498 |
| 5,500                                                     | 5,999 | 660                                                      | 29,96  | 158.681.816,57   | 34,83  | 57                                              | 37,25  | 267.940,80       | 30,72  | 660                                                      | 29,96  | 158.413.875,77   | 34,84  | 5,702                                | 5,500 | 5,997 |
| 6,000                                                     | 6,499 | 305                                                      | 13,84  | 57.752.867,32    | 12,68  | 32                                              | 20,92  | 337.726,09       | 38,73  | 305                                                      | 13,84  | 57.415.141,23    | 12,63  | 6,180                                | 6,000 | 6,497 |
| 6,500                                                     | 6,999 | 134                                                      | 6,08   | 9.738.497,26     | 2,14   | 16                                              | 10,46  | 34.506,08        | 3,96   | 134                                                      | 6,08   | 9.703.991,18     | 2,13   | 6,652                                | 6,500 | 6,916 |
| 7,000                                                     | 7,499 | 49                                                       | 2,22   | 2.469.569,39     | 0,54   | 6                                               | 3,92   | 26.076,97        | 2,99   | 49                                                       | 2,22   | 2.443.492,42     | 0,54   | 7,146                                | 7,000 | 7,397 |
| 7,500                                                     | 7,999 | 11                                                       | 0,50   | 412.399,40       | 0,09   | 2                                               | 1,31   | 2.372,33         | 0,27   | 11                                                       | 0,50   | 410.027,07       | 0,09   | 7,622                                | 7,500 | 7,750 |
| 8,000                                                     | 8,499 | 1                                                        | 0,05   | 32.069,55        | 0,01   | 0                                               | 0,00   | 0,00             | 0,00   | 1                                                        | 0,05   | 32.069,55        | 0,01   | 8,107                                | 8,107 | 8,107 |
| Total :                                                   |       | 2.203                                                    | 100,00 | 455.586.718,91   | 100,00 | 153                                             | 100,00 | 872.104,24       | 100,00 | 2.203                                                    | 100,00 | 454.714.614,67   | 100,00 |                                      |       |       |
| Media Ponderada / Weighted Average :                      |       |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 5,530                                |       |       |
| Media Simple / Average :                                  |       |                                                          |        | 206.802,87       |        |                                                 |        | 5.700,03         |        |                                                          |        | 206.407,00       |        | 5,600                                |       |       |
| Mínimo / Minimum :                                        |       |                                                          |        | 100,00           |        |                                                 |        | 18,68            |        |                                                          |        | 100,00           |        | 4,314                                |       |       |
| Máximo / Maximum :                                        |       |                                                          |        | 5.923.049,21     |        |                                                 |        | 101.675,40       |        |                                                          |        | 5.923.049,21     |        | 8,107                                |       |       |