

RURALPYME 2 FTPYME Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Análisis de morosidad: Tasa de morosidad +3 meses

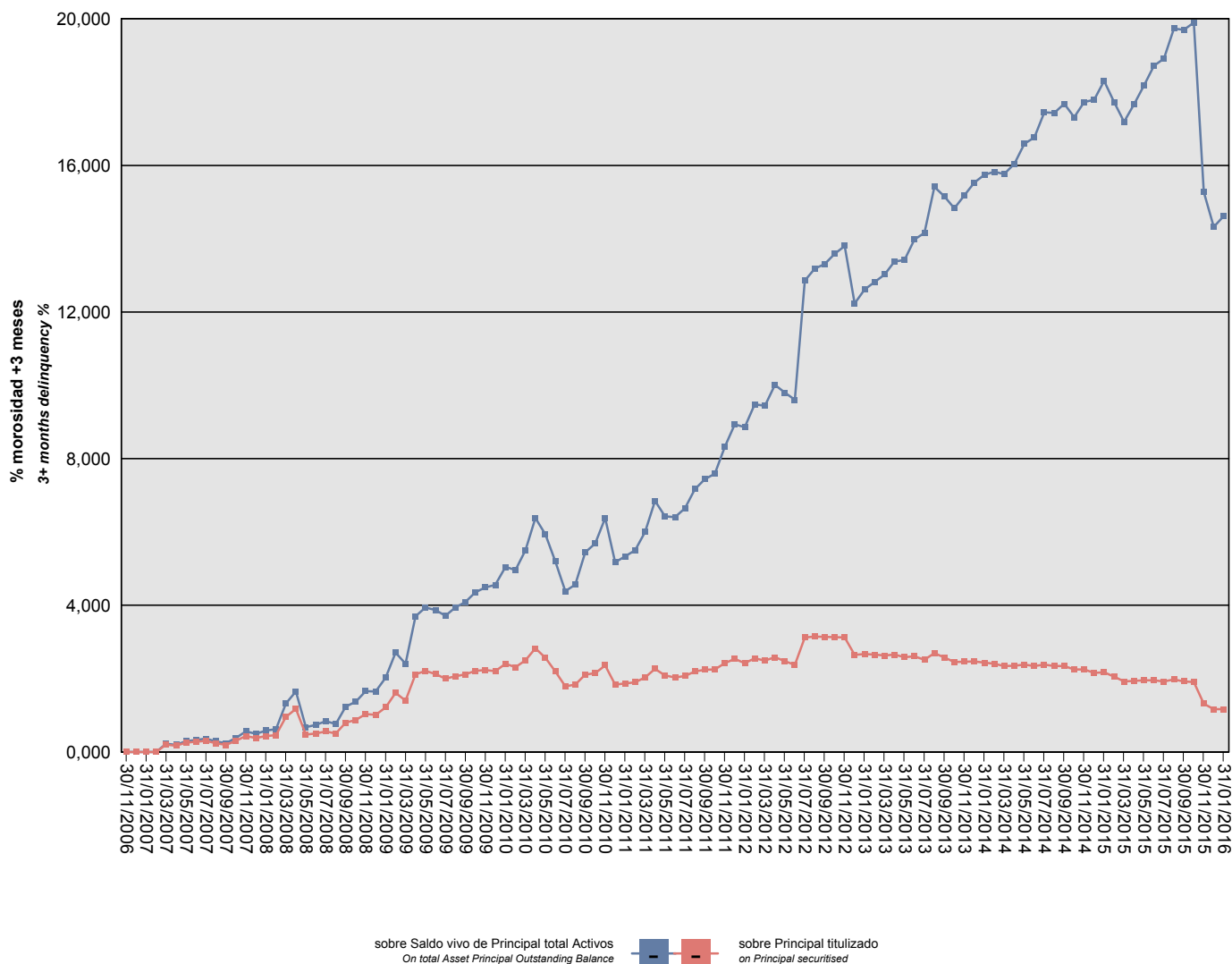
Delinquency analysis: 3+ months delinquency rate

Activos / Assets: Préstamos a PYMES / SME Loans

Fecha / Date: 31/01/2016

Divisa / Currency: EUR

Esta serie histórica calculada a esta fecha puede diferir de las series históricas calculadas con anterioridad a consecuencia de cobros de los activos titulizados comunicados o modificados por el Administrador correspondiente con posterioridad a sus fechas de efectividad / This historical series calculated as at today's date may differ from previously calculated historical series following collections of the securitised assets communicated or modified by the relevant Servicer after their effective dates



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Fecha Date	Saldo vivo de Activos en mora (Ppal. Miles €) Delinquent Asset Outstanding Balance (€ thou. Principal)	% morosidad +3 meses 3+ months delinquency %	
		sobre Saldo vivo de Principal total Activos On total Asset Principal Outstanding Balance	sobre Principal titulado on Principal securitised
30/11/2006	0,000	0,00%	0,00%
31/12/2006	0,000	0,00%	0,00%
31/01/2007	0,000	0,00%	0,00%
28/02/2007	0,000	0,00%	0,00%
31/03/2007	1.202,999	0,22%	0,20%
30/04/2007	1.019,316	0,19%	0,17%
31/05/2007	1.525,515	0,30%	0,26%
30/06/2007	1.663,458	0,33%	0,28%
31/07/2007	1.774,758	0,36%	0,30%
31/08/2007	1.405,335	0,29%	0,24%
30/09/2007	1.139,754	0,24%	0,19%
31/10/2007	1.796,188	0,38%	0,30%
30/11/2007	2.586,851	0,56%	0,44%
31/12/2007	2.236,566	0,50%	0,38%
31/01/2008	2.579,835	0,58%	0,44%
29/02/2008	2.705,248	0,62%	0,46%
31/03/2008	5.683,630	1,33%	0,96%
30/04/2008	6.975,376	1,65%	1,18%
31/05/2008	2.805,004	0,68%	0,47%
30/06/2008	2.983,801	0,74%	0,50%
31/07/2008	3.338,198	0,84%	0,56%
31/08/2008	2.979,493	0,77%	0,50%
30/09/2008	4.748,700	1,24%	0,80%
31/10/2008	5.151,500	1,37%	0,87%
30/11/2008	6.129,405	1,66%	1,03%
31/12/2008	5.988,436	1,65%	1,01%
31/01/2009	7.219,208	2,03%	1,22%
28/02/2009	9.541,248	2,71%	1,61%
31/03/2009	8.329,748	2,41%	1,40%
30/04/2009	12.548,196	3,70%	2,12%
31/05/2009	13.113,099	3,94%	2,21%
30/06/2009	12.614,849	3,87%	2,13%
31/07/2009	11.865,828	3,71%	2,00%
31/08/2009	12.254,163	3,94%	2,07%
30/09/2009	12.540,235	4,09%	2,11%
31/10/2009	13.134,070	4,36%	2,21%
30/11/2009	13.238,970	4,49%	2,23%
31/12/2009	13.056,207	4,55%	2,20%
31/01/2010	14.266,189	5,05%	2,41%

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28/02/2010	13.711,318	4,96%	2,31%
31/03/2010	14.822,148	5,50%	2,50%
30/04/2010	16.750,813	6,38%	2,82%
31/05/2010	15.229,099	5,94%	2,57%
30/06/2010	13.022,557	5,20%	2,20%
31/07/2010	10.624,754	4,39%	1,79%
31/08/2010	10.882,306	4,57%	1,83%
30/09/2010	12.501,248	5,44%	2,11%
31/10/2010	12.770,159	5,69%	2,15%
30/11/2010	14.016,462	6,38%	2,36%
31/12/2010	10.918,404	5,17%	1,84%
31/01/2011	11.080,421	5,33%	1,87%
28/02/2011	11.283,500	5,50%	1,90%
31/03/2011	12.048,615	6,00%	2,03%
30/04/2011	13.434,318	6,85%	2,27%
31/05/2011	12.372,583	6,43%	2,09%
30/06/2011	12.042,177	6,40%	2,03%
31/07/2011	12.308,067	6,65%	2,08%
31/08/2011	13.038,285	7,17%	2,20%
30/09/2011	13.316,492	7,44%	2,25%
31/10/2011	13.355,665	7,59%	2,25%
30/11/2011	14.344,864	8,32%	2,42%
31/12/2011	15.041,149	8,93%	2,54%
31/01/2012	14.375,180	8,86%	2,42%
29/02/2012	15.140,856	9,48%	2,55%
31/03/2012	14.795,182	9,44%	2,49%
30/04/2012	15.320,315	10,01%	2,58%
31/05/2012	14.693,120	9,80%	2,48%
30/06/2012	14.095,513	9,61%	2,38%
31/07/2012	18.522,122	12,86%	3,12%
31/08/2012	18.671,295	13,19%	3,15%
30/09/2012	18.611,195	13,31%	3,14%
31/10/2012	18.573,431	13,59%	3,13%
30/11/2012	18.535,927	13,80%	3,13%
31/12/2012	15.701,113	12,23%	2,65%
31/01/2013	15.856,088	12,62%	2,67%
28/02/2013	15.757,570	12,82%	2,66%
31/03/2013	15.600,277	13,02%	2,63%
30/04/2013	15.745,024	13,38%	2,65%

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31/05/2013	15.349,710	13,42%	2,59%
30/06/2013	15.488,890	13,98%	2,61%
31/07/2013	14.917,474	14,16%	2,52%
31/08/2013	16.004,723	15,42%	2,70%
30/09/2013	15.290,841	15,16%	2,58%
31/10/2013	14.572,046	14,83%	2,46%
30/11/2013	14.611,444	15,18%	2,46%
31/12/2013	14.646,542	15,53%	2,47%
31/01/2014	14.443,517	15,74%	2,44%
28/02/2014	14.265,982	15,83%	2,41%
31/03/2014	13.906,041	15,77%	2,34%
30/04/2014	13.970,159	16,04%	2,36%
31/05/2014	14.134,388	16,59%	2,38%
30/06/2014	13.915,867	16,76%	2,35%
31/07/2014	14.141,717	17,45%	2,38%
31/08/2014	13.910,418	17,43%	2,35%
30/09/2014	13.899,710	17,68%	2,34%
31/10/2014	13.353,032	17,31%	2,25%
30/11/2014	13.329,953	17,73%	2,25%
31/12/2014	12.796,842	17,79%	2,16%
31/01/2015	12.882,382	18,30%	2,17%
28/02/2015	12.200,327	17,73%	2,06%
31/03/2015	11.395,418	17,19%	1,92%
30/04/2015	11.517,282	17,67%	1,94%
31/05/2015	11.616,980	18,18%	1,96%
30/06/2015	11.590,820	18,72%	1,95%
31/07/2015	11.396,393	18,91%	1,92%
31/08/2015	11.724,451	19,73%	1,98%
30/09/2015	11.431,113	19,70%	1,93%
31/10/2015	11.331,050	19,89%	1,91%
30/11/2015	7.817,971	15,28%	1,32%
31/12/2015	6.908,306	14,32%	1,16%
31/01/2016	6.908,087	14,61%	1,16%