

BBVA EMPRESAS 3 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Indices de Referencia / Distribution by Reference Indexes

Activos / Assets: Préstamos a empresas / Enterprise loans

Fecha / Date: 31/12/2014

Divisa / Currency: EUR

| Indices de Referencia Reference Indexes | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | Tipo Int. Int. Rate | Margen s/Indice Margin o/Index | | |
|---|--|--------------|-----------------------|--------------|---|--------------|----------------------|--------------|--|--------------|-----------------------|--------------|------------------------|-----------------------------------|-------|-------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Med.Pond. W. Avg. | M.Pond. W. Avg. | Min. | Max. |
| Interés Variable <i>Floating Interest</i> | 1.624 | 60,82 | 339.433.660,31 | 83,72 | 495 | 41,70 | 64.585.514,63 | 61,20 | 1.381 | 78,07 | 274.848.145,68 | 91,64 | 2,284% | | | |
| EURIBOR/MIBOR a 1 mes <i>1-month EURIBOR/MIBOR</i> | 3 | 0,11 | 2.882.868,49 | 0,71 | 1 | 0,08 | 1.558,51 | 0,00 | 3 | 0,17 | 2.881.309,98 | 0,96 | 0,607% | 0,593 | 0,500 | 3,250 |
| EURIBOR/MIBOR a 2 meses <i>2-month EURIBOR/MIBOR</i> | 8 | 0,30 | 1.620.555,05 | 0,40 | 3 | 0,25 | 220.706,28 | 0,21 | 7 | 0,40 | 1.399.848,77 | 0,47 | 2,503% | 2,115 | 0,900 | 2,950 |
| EURIBOR/MIBOR a 3 meses <i>3-month EURIBOR/MIBOR</i> | 241 | 9,03 | 99.038.018,74 | 24,43 | 77 | 6,49 | 17.012.605,32 | 16,12 | 197 | 11,14 | 82.025.413,42 | 27,35 | 2,097% | 1,360 | 0,300 | 5,800 |
| EURIBOR/MIBOR a 4 meses <i>4-month EURIBOR/MIBOR</i> | 1 | 0,04 | 131.696,38 | 0,03 | 1 | 0,08 | 131.696,38 | 0,12 | 0 | 0,00 | 0,00 | 0,00 | - % | 0,000 | 1,500 | 1,500 |
| EURIBOR/MIBOR a 5 meses <i>5-month EURIBOR/MIBOR</i> | 6 | 0,22 | 913.570,82 | 0,23 | 1 | 0,08 | 55.555,44 | 0,05 | 5 | 0,28 | 858.015,38 | 0,29 | 2,768% | 1,056 | 0,550 | 3,000 |
| EURIBOR/MIBOR a 6 meses <i>6-month EURIBOR/MIBOR</i> | 816 | 30,56 | 119.895.715,95 | 29,57 | 244 | 20,56 | 23.149.560,50 | 21,93 | 672 | 37,99 | 96.746.155,45 | 32,26 | 2,359% | 1,482 | 0,000 | 5,000 |
| EURIBOR/MIBOR a 7 meses <i>7-month EURIBOR/MIBOR</i> | 2 | 0,07 | 152.208,76 | 0,04 | 0 | 0,00 | 0,00 | 0,00 | 2 | 0,11 | 152.208,76 | 0,05 | 2,070% | 1,000 | 0,500 | 1,800 |
| EURIBOR/MIBOR a 9 meses <i>9-month EURIBOR/MIBOR</i> | 1 | 0,04 | 148.706,21 | 0,04 | 0 | 0,00 | 0,00 | 0,00 | 1 | 0,06 | 148.706,21 | 0,05 | 2,500% | 1,750 | 1,750 | 1,750 |
| EURIBOR/MIBOR a 10 meses <i>10-month EURIBOR/MIBOR</i> | 2 | 0,07 | 455.145,52 | 0,11 | 1 | 0,08 | 13.742,70 | 0,01 | 2 | 0,11 | 441.402,82 | 0,15 | 2,995% | 2,245 | 1,750 | 2,250 |
| EURIBOR/MIBOR a 11 meses <i>11-month EURIBOR/MIBOR</i> | 8 | 0,30 | 455.441,57 | 0,11 | 2 | 0,17 | 15.141,66 | 0,01 | 7 | 0,40 | 440.299,91 | 0,15 | 2,474% | 1,808 | 0,500 | 3,000 |
| EURIBOR/MIBOR a 1 año <i>1-year EURIBOR/MIBOR</i> | 431 | 16,14 | 97.712.947,12 | 24,10 | 135 | 11,37 | 22.120.837,02 | 20,96 | 387 | 21,88 | 75.592.110,10 | 25,20 | 2,420% | 1,339 | 0,250 | 5,000 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario) <i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 100 | 3,75 | 15.641.397,47 | 3,86 | 29 | 2,44 | 1.857.450,33 | 1,76 | 93 | 5,26 | 13.783.947,14 | 4,60 | 2,344% | 1,442 | 0,450 | 4,000 |
| M. Hipotecario Bancos <i>Mortgage Market: Banks</i> | 2 | 0,07 | 70.703,72 | 0,02 | 0 | 0,00 | 0,00 | 0,00 | 2 | 0,11 | 70.703,72 | 0,02 | 4,007% | 0,982 | 0,000 | 1,000 |
| M. Hipotecario Conjunto de Entidades <i>Mortgage Market: All Institutions</i> | 3 | 0,11 | 314.684,51 | 0,08 | 1 | 0,08 | 6.660,49 | 0,01 | 3 | 0,17 | 308.024,02 | 0,10 | 4,132% | 0,934 | 0,200 | 1,250 |

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| Indices 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 Fijo <i>Fixed Interest</i> | 1.046 | 39,18 | 66.018.120,30 | 16,28 | 692 | 58,30 | 40.953.358,01 | 38,80 | 388 | 21,93 | 25.064.762,29 | 8,36 | 2,797% | | | |
| Total : | 2.670 | 100,00 | 405.451.780,61 | 100,00 | 1.187 | 100,00 | 105.538.872,64 | 100,00 | 1.769 | 100,00 | 299.912.907,97 | 100,00 | | | | |
| Media Ponderada / <i>Weighted Average</i> : | | | | | | | | | | | | | 2,327% | | | |
| Media Simple / <i>Average</i> : | | | 151.854,60 | | | | 88.912,28 | | | | 169.538,11 | | 3,676% | | | |
| Mínimo / <i>Minimum</i> : | | | 35,57 | | | | 20,50 | | | | 427,13 | | 0,382% | | | |
| Máximo / <i>Maximum</i> : | | | 9.580.542,15 | | | | 9.580.542,15 | | | | 5.999.999,68 | | 15,000% | | | |