

BBVA EMPRESAS 3 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 empresas / Enterprise loans

Fecha / Date: 31/12/2010

Divisa / Currency: EUR

| Intervalos de Tipos de Interés Interest Rate Intervals | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | % Tipo de Interés % Interest Rate | | | |
|---|--|-------|------------------|----------------|---|-----|------------------|--------------|--|-------|------------------|----------------|--------------------------------------|--------|--------|--------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Med.Pond. W. Avg. | Min. | Max. | |
| 1,000 | 1,499 | 431 | 2,87 | 107.217.505,26 | 5,59 | 15 | 0,62 | 55.191,71 | 0,20 | 431 | 2,87 | 107.162.313,55 | 5,67 | 1,447 | 1,089 | 1,496 |
| 1,500 | 1,999 | 1.069 | 7,11 | 185.583.136,93 | 9,68 | 98 | 4,06 | 2.133.816,54 | 7,88 | 1.067 | 7,11 | 183.449.320,39 | 9,70 | 1,770 | 1,500 | 1,999 |
| 2,000 | 2,499 | 603 | 4,01 | 242.292.677,81 | 12,63 | 61 | 2,53 | 1.267.625,10 | 4,68 | 602 | 4,01 | 241.025.052,71 | 12,75 | 2,182 | 2,000 | 2,499 |
| 2,500 | 2,999 | 700 | 4,66 | 213.724.844,95 | 11,14 | 78 | 3,23 | 780.298,60 | 2,88 | 699 | 4,66 | 212.944.546,35 | 11,26 | 2,691 | 2,500 | 2,998 |
| 3,000 | 3,499 | 1.239 | 8,24 | 262.644.321,89 | 13,70 | 146 | 6,05 | 4.378.858,37 | 16,17 | 1.232 | 8,21 | 258.265.463,52 | 13,66 | 3,227 | 3,000 | 3,499 |
| 3,500 | 3,999 | 1.000 | 6,65 | 215.822.825,22 | 11,25 | 136 | 5,64 | 1.015.618,91 | 3,75 | 998 | 6,65 | 214.807.206,31 | 11,36 | 3,692 | 3,500 | 3,998 |
| 4,000 | 4,499 | 1.032 | 6,86 | 96.943.989,75 | 5,06 | 131 | 5,43 | 1.486.684,63 | 5,49 | 1.031 | 6,87 | 95.457.305,12 | 5,05 | 4,155 | 4,000 | 4,499 |
| 4,500 | 4,999 | 848 | 5,64 | 94.473.670,30 | 4,93 | 123 | 5,10 | 1.182.409,50 | 4,37 | 847 | 5,64 | 93.291.260,80 | 4,93 | 4,676 | 4,500 | 4,999 |
| 5,000 | 5,499 | 654 | 4,35 | 67.338.655,99 | 3,51 | 83 | 3,44 | 515.039,91 | 1,90 | 654 | 4,36 | 66.823.616,08 | 3,53 | 5,166 | 5,000 | 5,499 |
| 5,500 | 5,999 | 2.063 | 13,72 | 136.593.943,70 | 7,12 | 306 | 12,68 | 3.705.498,76 | 13,68 | 2.063 | 13,74 | 132.888.444,94 | 7,03 | 5,763 | 5,500 | 5,999 |
| 6,000 | 6,499 | 1.862 | 12,38 | 128.396.116,40 | 6,70 | 383 | 15,87 | 3.792.239,69 | 14,00 | 1.860 | 12,39 | 124.603.876,71 | 6,59 | 6,212 | 6,000 | 6,486 |
| 6,500 | 6,999 | 3.144 | 20,91 | 157.620.223,17 | 8,22 | 759 | 31,45 | 6.578.748,27 | 24,29 | 3.144 | 20,94 | 151.041.474,90 | 7,99 | 6,650 | 6,500 | 6,970 |
| 7,000 | 7,499 | 59 | 0,39 | 2.513.581,74 | 0,13 | 7 | 0,29 | 9.153,07 | 0,03 | 59 | 0,39 | 2.504.428,67 | 0,13 | 7,105 | 7,000 | 7,300 |
| 7,500 | 7,999 | 86 | 0,57 | 1.807.026,53 | 0,09 | 16 | 0,66 | 30.588,93 | 0,11 | 84 | 0,56 | 1.776.437,60 | 0,09 | 7,683 | 7,500 | 7,950 |
| 8,000 | 8,499 | 54 | 0,36 | 993.410,11 | 0,05 | 13 | 0,54 | 85.489,48 | 0,32 | 52 | 0,35 | 907.920,63 | 0,05 | 8,055 | 8,000 | 8,450 |
| 8,500 | 8,999 | 55 | 0,37 | 1.304.711,85 | 0,07 | 14 | 0,58 | 14.553,87 | 0,05 | 55 | 0,37 | 1.290.157,98 | 0,07 | 8,649 | 8,500 | 8,950 |
| 9,000 | 9,499 | 31 | 0,21 | 596.092,99 | 0,03 | 8 | 0,33 | 11.200,69 | 0,04 | 30 | 0,20 | 584.892,30 | 0,03 | 9,005 | 9,000 | 9,250 |
| 9,500 | 9,999 | 22 | 0,15 | 335.430,22 | 0,02 | 7 | 0,29 | 5.673,93 | 0,02 | 22 | 0,15 | 329.756,29 | 0,02 | 9,580 | 9,500 | 9,950 |
| 10,000 | 10,499 | 23 | 0,15 | 454.181,13 | 0,02 | 6 | 0,25 | 7.822,40 | 0,03 | 23 | 0,15 | 446.358,73 | 0,02 | 10,000 | 10,000 | 10,000 |
| 10,500 | 10,999 | 8 | 0,05 | 146.550,46 | 0,01 | 4 | 0,17 | 6.330,84 | 0,02 | 8 | 0,05 | 140.219,62 | 0,01 | 10,703 | 10,500 | 10,950 |
| 11,000 | 11,499 | 12 | 0,08 | 296.886,98 | 0,02 | 2 | 0,08 | 1.504,87 | 0,01 | 12 | 0,08 | 295.382,11 | 0,02 | 11,015 | 11,000 | 11,250 |
| 11,500 | 11,999 | 1 | 0,01 | 6.572,29 | 0,00 | 0 | 0,00 | 0,00 | 0,00 | 1 | 0,01 | 6.572,29 | 0,00 | 11,500 | 11,500 | 11,500 |
| 12,000 | 12,499 | 18 | 0,12 | 289.960,83 | 0,02 | 8 | 0,33 | 9.108,37 | 0,03 | 18 | 0,12 | 280.852,46 | 0,01 | 12,019 | 12,000 | 12,350 |
| 12,500 | 12,999 | 2 | 0,01 | 30.063,58 | 0,00 | 1 | 0,04 | 281,78 | 0,00 | 2 | 0,01 | 29.781,80 | 0,00 | 12,500 | 12,500 | 12,500 |
| 13,000 | 13,499 | 2 | 0,01 | 24.026,14 | 0,00 | 1 | 0,04 | 897,22 | 0,00 | 2 | 0,01 | 23.128,92 | 0,00 | 13,000 | 13,000 | 13,000 |
| 13,500 | 13,999 | 8 | 0,05 | 156.707,82 | 0,01 | 1 | 0,04 | 350,59 | 0,00 | 8 | 0,05 | 156.357,23 | 0,01 | 13,500 | 13,500 | 13,500 |
| 14,000 | 14,499 | 6 | 0,04 | 82.217,28 | 0,00 | 5 | 0,21 | 2.313,69 | 0,01 | 6 | 0,04 | 79.903,59 | 0,00 | 14,000 | 14,000 | 14,000 |
| 15,000 | 15,499 | 2 | 0,01 | 18.027,00 | 0,00 | 1 | 0,04 | 2.664,97 | 0,01 | 2 | 0,01 | 15.362,03 | 0,00 | 15,000 | 15,000 | 15,000 |
| 16,000 | 16,499 | 1 | 0,01 | 4.138,45 | 0,00 | 0 | 0,00 | 0,00 | 0,00 | 1 | 0,01 | 4.138,45 | 0,00 | 16,000 | 16,000 | 16,000 |

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

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| Intervalos de Tipos de Interés Interest Rate Intervals | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | % Tipo de Interés % Interest Rate | | |
|---|--|--------|------------------|--------|---|--------|------------------|--------|--|--------|------------------|--------|--------------------------------------|------|--------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Med.Pond. W. Avg. | Min. | Max. |
| Total : | 15.035 | 100,00 | 1.917.711.496,77 | 100,00 | 2.413 | 100,00 | 27.079.964,69 | 100,00 | 15.013 | 100,00 | 1.890.631.532,08 | 100,00 | | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | | | 3,704 |
| Media Simple / Average : | | | 127.549,82 | | | | 11.222,53 | | | | 125.932,96 | | | | 4,867 |
| Mínimo / Minimum : | | | 0,13 | | | | 0,01 | | | | 0,13 | | | | 1,089 |
| Máximo / Maximum : | | | 9.775.717,81 | | | | 1.800.000,00 | | | | 9.775.717,81 | | | | 16,000 |