

BBVA-2 FTPYME-ICO 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: 31/12/2009

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. | |
| 0,500 | 0,999 | 1 | 0,25 | 28.277,70 | 0,11 | 0 | 0,00 | 0,00 | 0,00 | 1 | 0,30 | 28.277,70 | 0,12 | 0,988 | 0,988 | 0,988 |
| 1,000 | 1,499 | 8 | 2,02 | 1.066.983,22 | 3,97 | 1 | 0,79 | 17.016,36 | 0,50 | 8 | 2,42 | 1.049.966,86 | 4,47 | 1,285 | 1,202 | 1,488 |
| 1,500 | 1,999 | 35 | 8,82 | 1.439.623,31 | 5,35 | 3 | 2,38 | 13.090,62 | 0,38 | 35 | 10,57 | 1.426.532,69 | 6,08 | 1,728 | 1,500 | 1,988 |
| 2,000 | 2,499 | 30 | 7,56 | 2.689.955,71 | 10,00 | 6 | 4,76 | 109.633,38 | 3,19 | 25 | 7,55 | 2.580.322,33 | 11,00 | 2,084 | 2,000 | 2,485 |
| 2,500 | 2,999 | 25 | 6,30 | 1.796.536,30 | 6,68 | 10 | 7,94 | 407.292,38 | 11,87 | 19 | 5,74 | 1.389.243,92 | 5,92 | 2,608 | 2,500 | 2,912 |
| 3,000 | 3,499 | 64 | 16,12 | 5.155.863,00 | 19,17 | 12 | 9,52 | 169.853,75 | 4,95 | 59 | 17,82 | 4.986.009,25 | 21,25 | 3,014 | 3,000 | 3,419 |
| 3,500 | 3,999 | 109 | 27,46 | 9.808.439,39 | 36,46 | 27 | 21,43 | 582.029,81 | 16,96 | 101 | 30,51 | 9.226.409,58 | 39,32 | 3,523 | 3,500 | 3,998 |
| 4,000 | 4,499 | 69 | 17,38 | 2.587.164,77 | 9,62 | 24 | 19,05 | 517.249,62 | 15,07 | 61 | 18,43 | 2.069.915,15 | 8,82 | 4,022 | 4,000 | 4,455 |
| 4,500 | 4,999 | 19 | 4,79 | 781.516,04 | 2,91 | 11 | 8,73 | 371.594,02 | 10,83 | 11 | 3,32 | 409.922,02 | 1,75 | 4,550 | 4,500 | 4,916 |
| 5,000 | 5,499 | 19 | 4,79 | 692.957,33 | 2,58 | 15 | 11,90 | 442.001,90 | 12,88 | 9 | 2,72 | 250.955,43 | 1,07 | 5,080 | 5,000 | 5,431 |
| 5,500 | 5,999 | 11 | 2,77 | 629.648,72 | 2,34 | 10 | 7,94 | 579.726,33 | 16,89 | 2 | 0,60 | 49.922,39 | 0,21 | 5,631 | 5,500 | 5,750 |
| 6,000 | 6,499 | 2 | 0,50 | 9.333,82 | 0,03 | 2 | 1,59 | 9.333,82 | 0,27 | 0 | 0,00 | 0,00 | 0,00 | 0,000 | 6,250 | 6,250 |
| 6,500 | 6,999 | 1 | 0,25 | 56.194,63 | 0,21 | 1 | 0,79 | 56.194,63 | 1,64 | 0 | 0,00 | 0,00 | 0,00 | 0,000 | 6,750 | 6,750 |
| 7,000 | 7,499 | 4 | 1,01 | 157.566,90 | 0,59 | 4 | 3,17 | 157.566,90 | 4,59 | 0 | 0,00 | 0,00 | 0,00 | 0,000 | 7,000 | 7,250 |
| Total : | | 397 | 100,00 | 26.900.060,84 | 100,00 | 126 | 100,00 | 3.432.583,52 | 100,00 | 331 | 100,00 | 23.467.477,32 | 100,00 | | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | | 3,073 | | |
| Media Simple / Average : | | | | 67.758,34 | | | | 27.242,73 | | | | 70.898,72 | | 3,436 | | |
| Mínimo / Minimum : | | | | 135,68 | | | | 135,68 | | | | 366,35 | | 0,988 | | |
| Máximo / Maximum : | | | | 2.569.853,86 | | | | 315.231,47 | | | | 2.569.853,86 | | 7,250 | | |