

BBVA-3 FTPYME Fondo de Titulación de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Indices de Referencia / Distribution by Reference Indexes

Activos / Assets: Préstamos a PYMES / SME Loans

Fecha / Date: 31/12/2009

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> | 2.311 | 100,00 | 162.161.042,85 | 100,00 | 384 | 100,00 | 4.248.952,53 | 100,00 | 2.234 | 100,00 | 157.912.090,32 | 100,00 | 2,626% | | | |
| EURIBOR/MIBOR a 3 meses <i>3-month EURIBOR/MIBOR</i> | 233 | 10,08 | 37.335.849,46 | 23,02 | 40 | 10,42 | 828.516,68 | 19,50 | 223 | 9,98 | 36.507.332,78 | 23,12 | 2,319% | 0,740 | 0,250 | 2,750 |
| EURIBOR/MIBOR a 6 meses <i>6-month EURIBOR/MIBOR</i> | 724 | 31,33 | 48.056.121,41 | 29,63 | 127 | 33,07 | 1.921.523,14 | 45,22 | 678 | 30,35 | 46.134.598,27 | 29,22 | 2,159% | 0,668 | -0,150 | 3,500 |
| EURIBOR/MIBOR a 1 año <i>1-year EURIBOR/MIBOR</i> | 504 | 21,81 | 38.716.282,57 | 23,88 | 72 | 18,75 | 1.012.794,59 | 23,84 | 487 | 21,80 | 37.703.487,98 | 23,88 | 2,895% | 0,855 | 0,250 | 3,000 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario) <i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 512 | 22,15 | 31.330.755,27 | 19,32 | 87 | 22,66 | 405.336,78 | 9,54 | 510 | 22,83 | 30.925.418,49 | 19,58 | 3,056% | 0,936 | 0,000 | 3,250 |
| M. Hipotecario Bancos <i>Mortgage Market: Banks</i> | 225 | 9,74 | 4.437.019,18 | 2,74 | 43 | 11,20 | 57.148,78 | 1,35 | 223 | 9,98 | 4.379.870,40 | 2,77 | 3,941% | 0,226 | -0,100 | 1,750 |
| M. Hipotecario Conjunto de Entidades <i>Mortgage Market: All Institutions</i> | 113 | 4,89 | 2.285.014,96 | 1,41 | 15 | 3,91 | 23.632,56 | 0,56 | 113 | 5,06 | 2.261.382,40 | 1,43 | 4,196% | 0,245 | -0,100 | 1,500 |
| Total : | 2.311 | 100,00 | 162.161.042,85 | 100,00 | 384 | 100,00 | 4.248.952,53 | 100,00 | 2.234 | 100,00 | 157.912.090,32 | 100,00 | | | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 2,626% | | | |
| Media Simple / Average : | | | 70.169,21 | | | | 11.064,98 | | | | 70.685,81 | | 2,978% | | | |
| Mínimo / Minimum : | | | 12,89 | | | | 12,89 | | | | 157,67 | | 0,970% | | | |
| Máximo / Maximum : | | | 3.131.421,52 | | | | 409.420,53 | | | | 3.093.386,36 | | 8,000% | | | |