

## BBVA-3 FTPYME Fondo de Titulización de Activos

### Cartera de Activos Titulizados / Portfolio of Securitised Assets

#### Distribución por Intervalos de Fecha de Vencimiento Final / Distribution by Final Maturity Date Intervals

Activos / Assets: Préstamos a PYMES / SME Loans

Fecha / Date: 31/12/2012

Divisa / Currency: EUR

| Intervalos anuales<br>Annual Intervals | Saldo Vivo de Principal<br>Outstanding Principal Balance |               |                      |               | Principal Vencido Impagado<br>Overdue Principal |               |                     |               | Principal Pendiente Vencimiento<br>Outstanding Principal |               |                      |               | Tipo Interés<br>Interest Rate | Vida residual<br>Residual Life   |
|--|--|---------------|----------------------|---------------|---|---------------|---------------------|---------------|--|---------------|----------------------|---------------|-------------------------------|----------------------------------|
|  | Num.   | %             | Importe / Amount     | %             | Num.  | %             | Importe / Amount    | %             | Num.   | %             | Importe / Amount     | %             | Media Pond.<br>W. Average     | M. Pond. Meses<br>W. Avg. Months |
| 2007                                   | 5  | 0,60          | 147.092,39           | 0,33          | 5   | 3,13          | 147.092,39          | 3,48          | 0  | 0,00          | 0,00                 | 0,00          | 0,000%                        | 0,000                            |
| 2008                                   | 20   | 2,40          | 1.144.349,66         | 2,55          | 20  | 12,50         | 1.144.349,66        | 27,05         | 0  | 0,00          | 0,00                 | 0,00          | 0,000%                        | 0,000                            |
| 2009                                   | 30   | 3,60          | 548.727,32           | 1,22          | 30  | 18,75         | 548.727,32          | 12,97         | 0  | 0,00          | 0,00                 | 0,00          | 0,000%                        | 0,000                            |
| 2010                                   | 8  | 0,96          | 239.507,26           | 0,53          | 8   | 5,00          | 239.507,26          | 5,66          | 0  | 0,00          | 0,00                 | 0,00          | 0,000%                        | 0,000                            |
| 2011                                   | 14   | 1,68          | 297.163,93           | 0,66          | 14  | 8,75          | 297.163,93          | 7,03          | 0  | 0,00          | 0,00                 | 0,00          | 0,000%                        | 0,000                            |
| 2012                                   | 6  | 0,72          | 452.577,57           | 1,01          | 6   | 3,75          | 452.577,57          | 10,70         | 0  | 0,00          | 0,00                 | 0,00          | 0,000%                        | 0,000                            |
| 2013                                   | 242  | 29,05         | 4.819.201,34         | 10,75         | 26  | 16,25         | 602.651,45          | 14,25         | 242  | 32,27         | 4.216.549,89         | 10,39         | 2,021%                        | 8,722                            |
| 2014                                   | 148  | 17,77         | 4.131.810,91         | 9,22          | 24  | 15,00         | 521.693,93          | 12,33         | 148  | 19,73         | 3.610.116,98         | 8,90          | 2,520%                        | 18,236                           |
| 2015                                   | 99   | 11,88         | 6.039.954,60         | 13,48         | 8   | 5,00          | 146.430,06          | 3,46          | 99   | 13,20         | 5.893.524,54         | 14,52         | 2,240%                        | 31,371                           |
| 2016                                   | 63   | 7,56          | 6.065.112,79         | 13,53         | 4   | 2,50          | 47.948,90           | 1,13          | 63   | 8,40          | 6.017.163,89         | 14,83         | 2,779%                        | 39,920                           |
| 2017                                   | 56   | 6,72          | 5.745.077,15         | 12,82         | 3   | 1,88          | 9.438,47            | 0,22          | 56   | 7,47          | 5.735.638,68         | 14,13         | 2,482%                        | 54,255                           |
| 2018                                   | 61   | 7,32          | 6.440.673,88         | 14,37         | 5   | 3,13          | 21.554,57           | 0,51          | 61   | 8,13          | 6.419.119,31         | 15,82         | 2,107%                        | 66,496                           |
| 2019                                   | 41   | 4,92          | 5.075.047,74         | 11,32         | 5   | 3,13          | 37.494,63           | 0,89          | 41   | 5,47          | 5.037.553,11         | 12,41         | 2,313%                        | 74,866                           |
| 2020                                   | 12   | 1,44          | 893.859,85           | 1,99          | 0   | 0,00          | 0,00                | 0,00          | 12   | 1,60          | 893.859,85           | 2,20          | 3,009%                        | 88,382                           |
| 2021                                   | 6  | 0,72          | 195.826,70           | 0,44          | 0   | 0,00          | 0,00                | 0,00          | 6  | 0,80          | 195.826,70           | 0,48          | 2,631%                        | 103,921                          |
| 2022                                   | 9  | 1,08          | 522.846,79           | 1,17          | 2   | 1,25          | 13.158,37           | 0,31          | 9  | 1,20          | 509.688,42           | 1,26          | 3,298%                        | 114,500                          |
| 2023                                   | 6  | 0,72          | 496.422,43           | 1,11          | 0   | 0,00          | 0,00                | 0,00          | 6  | 0,80          | 496.422,43           | 1,22          | 2,153%                        | 127,008                          |
| 2024                                   | 7  | 0,84          | 1.560.141,75         | 3,48          | 0   | 0,00          | 0,00                | 0,00          | 7  | 0,93          | 1.560.141,75         | 3,84          | 2,215%                        | 134,462                          |
| <b>Total :</b>                         | <b>833</b>   | <b>100,00</b> | <b>44.815.394,06</b> | <b>100,00</b> | <b>160</b>                                      | <b>100,00</b> | <b>4.229.788,51</b> | <b>100,00</b> | <b>750</b>   | <b>100,00</b> | <b>40.585.605,55</b> | <b>100,00</b> |                               |                                  |
| Media Ponderada / Weighted Average :   |  |               |                      |               |   |               |                     |               |  |               |                      |               | 2,374%                        | 51,088                           |
| Media Simple / Average :               |  |               | 53.799,99            |               |   |               | 26.436,18           |               |  |               | 54.114,14            |               | 2,950%                        | 28,238                           |
| Mínimo / Minimum :                     |  |               | 116,53               |               |   |               | 205,47              |               |  |               | 116,53               |               | 0,598%                        | 13/01/2013                       |
| Máximo / Maximum :                     |  |               | 1.648.789,05         |               |   |               | 409.420,53          |               |  |               | 1.648.789,05         |               | 8,000%                        | 01/04/2024                       |