

BBVA-4 PYME 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 | 3 | 0,16 | 1.174.256,22 | 0,56 | 0 | 0,00 | 0,00 | 0,00 | 3 | 0,17 | 1.174.256,22 | 0,58 | 0,894 | 0,832 | 0,978 | |
| 1,000 | 1,499 | 655 | 36,01 | 53.596.616,95 | 25,52 | 104 | 28,11 | 1.486.831,40 | 20,81 | 655 | 37,60 | 52.109.785,55 | 25,68 | 1,375 | 1,000 | 1,490 | |
| 1,500 | 1,999 | 419 | 23,03 | 38.817.837,14 | 18,48 | 52 | 14,05 | 1.352.739,77 | 18,93 | 417 | 23,94 | 37.465.097,37 | 18,47 | 1,713 | 1,500 | 1,998 | |
| 2,000 | 2,499 | 280 | 15,39 | 56.885.948,45 | 27,08 | 57 | 15,41 | 686.795,55 | 9,61 | 273 | 15,67 | 56.199.152,90 | 27,70 | 2,082 | 2,000 | 2,499 | |
| 2,500 | 2,999 | 147 | 8,08 | 27.664.017,34 | 13,17 | 42 | 11,35 | 391.225,67 | 5,47 | 145 | 8,32 | 27.272.791,67 | 13,44 | 2,537 | 2,500 | 2,972 | |
| 3,000 | 3,499 | 148 | 8,14 | 14.706.098,12 | 7,00 | 36 | 9,73 | 513.797,80 | 7,19 | 141 | 8,09 | 14.192.300,32 | 6,99 | 3,064 | 3,000 | 3,497 | |
| 3,500 | 3,999 | 52 | 2,86 | 4.526.854,22 | 2,16 | 8 | 2,16 | 125.222,32 | 1,75 | 50 | 2,87 | 4.401.631,90 | 2,17 | 3,644 | 3,500 | 3,990 | |
| 4,000 | 4,499 | 38 | 2,09 | 6.262.857,87 | 2,98 | 12 | 3,24 | 285.108,12 | 3,99 | 34 | 1,95 | 5.977.749,75 | 2,95 | 4,185 | 4,000 | 4,472 | |
| 4,500 | 4,999 | 27 | 1,48 | 4.282.480,05 | 2,04 | 16 | 4,32 | 757.540,90 | 10,60 | 15 | 0,86 | 3.524.939,15 | 1,74 | 4,796 | 4,500 | 4,993 | |
| 5,000 | 5,499 | 10 | 0,55 | 890.853,75 | 0,42 | 9 | 2,43 | 458.534,73 | 6,42 | 2 | 0,11 | 432.319,02 | 0,21 | 5,006 | 5,000 | 5,419 | |
| 5,500 | 5,999 | 15 | 0,82 | 628.388,12 | 0,30 | 12 | 3,24 | 521.521,87 | 7,30 | 3 | 0,17 | 106.866,25 | 0,05 | 5,500 | 5,500 | 5,899 | |
| 6,000 | 6,499 | 11 | 0,60 | 231.751,69 | 0,11 | 10 | 2,70 | 228.723,54 | 3,20 | 2 | 0,11 | 3.028,15 | 0,00 | 6,046 | 6,000 | 6,316 | |
| 6,500 | 6,999 | 9 | 0,49 | 319.198,14 | 0,15 | 9 | 2,43 | 319.198,14 | 4,47 | 0 | 0,00 | 0,00 | 0,00 | 0,000 | 6,500 | 6,849 | |
| 7,000 | 7,499 | 3 | 0,16 | 46.702,56 | 0,02 | 1 | 0,27 | 10.699,05 | 0,15 | 2 | 0,11 | 36.003,51 | 0,02 | 7,000 | 7,000 | 7,000 | |
| 7,500 | 7,999 | 1 | 0,05 | 6.410,58 | 0,00 | 1 | 0,27 | 6.410,58 | 0,09 | 0 | 0,00 | 0,00 | 0,00 | 0,000 | 7,917 | 7,917 | |
| 8,000 | 8,499 | 1 | 0,05 | 1.875,66 | 0,00 | 1 | 0,27 | 1.875,66 | 0,03 | 0 | 0,00 | 0,00 | 0,00 | 0,000 | 8,126 | 8,126 | |
| Total : | | 1.819 | 100,00 | 210.042.146,86 | 100,00 | 370 | 100,00 | 7.146.225,10 | 100,00 | 1.742 | 100,00 | 202.895.921,76 | 100,00 | | | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | | | | | 2,107 |
| Media Simple / Average : | | | | 115.471,22 | | | | 19.314,12 | | | | 116.472,97 | | | | | 2,126 |
| Mínimo / Minimum : | | | | 0,17 | | | | 0,01 | | | | 187,50 | | | | | 0,832 |
| Máximo / Maximum : | | | | 3.381.367,25 | | | | 654.519,34 | | | | 3.381.367,25 | | | | | 8,126 |