

BZ Hipotecario 3 Fondo de Titulización Hipotecaria

Cartera de Activos Titulizados / *Portfolio of Securitised Assets*

Distribución por Índices de Referencia / *Distribution by Reference Indexes*

Activos / *Assets*: Préstamos hipotecarios vivienda (PHs) / *Residential mortgage loans*

Fecha / *Date*: 31/12/2003

Divisa / *Currency*: EUR

| Índices de Referencia <i>Reference Indexes</i> | Saldo Vivo de Principal <i>Outstanding Principal Balance</i> | | | | Principal Vencido Impagado <i>Overdue Principal</i> | | | | Principal Pendiente Vencimiento <i>Outstanding Principal</i> | | | | Tipo Int. <i>Int. Rate</i> | Margen s/Índice <i>Margin o/Index</i> | | |
|---|---|---------------|-------------------------|---------------|--|---------------|-------------------------|---------------|---|---------------|-------------------------|---------------|-------------------------------|--|-------|-------|
| | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Med.Pond. <i>W. Avg.</i> | M.Pond. <i>W. Avg.</i> | Min. | Max. |
| Interés Variable <i>Floating Interest</i> | 4.992 | 100,00 | 195.839.266,77 | 100,00 | 163 | 100,00 | 68.277,02 | 100,00 | 4.992 | 100,00 | 195.770.989,75 | 100,00 | | | | |
| EURIBOR/MIBOR a 1 año (M. Hipotecario) <i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 4.992 | 100,00 | 195.839.266,77 | 100,00 | 163 | 100,00 | 68.277,02 | 100,00 | 4.992 | 100,00 | 195.770.989,75 | 100,00 | 3,890% | 0,904 | 0,400 | 2,500 |
| Total : | 4.992 | 100,00 | 195.839.266,77 | 100,00 | 163 | 100,00 | 68.277,02 | 100,00 | 4.992 | 100,00 | 195.770.989,75 | 100,00 | | | | |
| Media Ponderada / <i>Weighted Average</i> : | | | | | | | | | | | | | 3,890% | | | |
| Media Simple / <i>Average</i> : | | | 39.230,62 | | | | 418,88 | | | | 39.216,95 | | 3,927% | | | |
| Mínimo / <i>Minimum</i> : | | | 0,01 | | | | 26,34 | | | | 0,01 | | 2,750% | | | |
| Máximo / <i>Maximum</i> : | | | 556.057,80 | | | | 6.610,25 | | | | 556.057,80 | | 6,500% | | | |

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

Tipo Int.: Tipo de interés nominal anual / *Int. Rate: Annual nominal interest rate.*