

## BBVA-3 FTPYME 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: 31/12/2008

Divisa / Currency: EUR

| Intervalos de Tipos de Interés<br>Interest Rate Intervals |       | Saldo Vivo de Principal<br>Outstanding Principal Balance |        |                  |        | Principal Vencido Impagado<br>Overdue Principal |        |                  |        | Principal Pendiente Vencimiento<br>Outstanding Principal |        |                  |        | % Tipo de Interés<br>% Interest Rate |       |       |
|-----------------------------------------------------------|-------|----------------------------------------------------------|--------|------------------|--------|-------------------------------------------------|--------|------------------|--------|----------------------------------------------------------|--------|------------------|--------|--------------------------------------|-------|-------|
|                                                           |       | Num.                                                     | %      | Importe / Amount | %      | Num.                                            | %      | Importe / Amount | %      | Num.                                                     | %      | Importe / Amount | %      | Med.Pond.<br>W. Avg.                 | Min.  | Max.  |
| 3,500                                                     | 3,999 | 1                                                        | 0,02   | 638,68           | 0,00   | 1                                               | 0,20   | 638,68           | 0,02   | 0                                                        | 0,00   | 0,00             | 0,00   | 0,000                                | 3,500 | 3,500 |
| 4,500                                                     | 4,999 | 158                                                      | 3,80   | 19.056.739,08    | 7,72   | 11                                              | 2,23   | 152.168,05       | 4,94   | 156                                                      | 3,79   | 18.904.571,03    | 7,76   | 4,837                                | 4,500 | 4,999 |
| 5,000                                                     | 5,499 | 1.174                                                    | 28,26  | 52.204.039,29    | 21,15  | 115                                             | 23,33  | 895.055,33       | 29,08  | 1.164                                                    | 28,28  | 51.308.983,96    | 21,05  | 5,306                                | 5,000 | 5,499 |
| 5,500                                                     | 5,999 | 1.310                                                    | 31,53  | 98.823.682,44    | 40,04  | 131                                             | 26,57  | 1.113.907,25     | 36,20  | 1.303                                                    | 31,66  | 97.709.775,19    | 40,09  | 5,743                                | 5,500 | 5,998 |
| 6,000                                                     | 6,499 | 864                                                      | 20,79  | 58.891.257,49    | 23,86  | 126                                             | 25,56  | 521.670,62       | 16,95  | 855                                                      | 20,77  | 58.369.586,87    | 23,95  | 6,161                                | 6,000 | 6,498 |
| 6,500                                                     | 6,999 | 439                                                      | 10,57  | 14.794.181,45    | 5,99   | 68                                              | 13,79  | 235.754,00       | 7,66   | 433                                                      | 10,52  | 14.558.427,45    | 5,97   | 6,627                                | 6,500 | 6,997 |
| 7,000                                                     | 7,499 | 140                                                      | 3,37   | 2.263.936,10     | 0,92   | 26                                              | 5,27   | 57.774,78        | 1,88   | 138                                                      | 3,35   | 2.206.161,32     | 0,91   | 7,099                                | 7,000 | 7,489 |
| 7,500                                                     | 7,999 | 41                                                       | 0,99   | 416.986,57       | 0,17   | 9                                               | 1,83   | 44.435,42        | 1,44   | 39                                                       | 0,95   | 372.551,15       | 0,15   | 7,670                                | 7,500 | 7,989 |
| 8,000                                                     | 8,499 | 27                                                       | 0,65   | 345.154,08       | 0,14   | 6                                               | 1,22   | 56.098,62        | 1,82   | 27                                                       | 0,66   | 289.055,46       | 0,12   | 8,103                                | 8,000 | 8,480 |
| 8,500                                                     | 8,999 | 1                                                        | 0,02   | 3.602,49         | 0,00   | 0                                               | 0,00   | 0,00             | 0,00   | 1                                                        | 0,02   | 3.602,49         | 0,00   | 8,735                                | 8,735 | 8,735 |
| Total :                                                   |       | 4.155                                                    | 100,00 | 246.800.217,67   | 100,00 | 493                                             | 100,00 | 3.077.502,75     | 100,00 | 4.116                                                    | 100,00 | 243.722.714,92   | 100,00 |                                      |       |       |
| Media Ponderada / Weighted Average :                      |       |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 5,752                                |       |       |
| Media Simple / Average :                                  |       |                                                          |        | 59.398,37        |        | 6.242,40                                        |        |                  |        | 59.213,49                                                |        |                  |        | 5,870                                |       |       |
| Mínimo / Minimum :                                        |       |                                                          |        | 12,89            |        | 0,01                                            |        |                  |        | 1,76                                                     |        |                  |        | 3,500                                |       |       |
| Máximo / Maximum :                                        |       |                                                          |        | 3.539.766,78     |        | 409.420,54                                      |        |                  |        | 3.539.766,78                                             |        |                  |        | 8,735                                |       |       |