

## 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: 31/10/2014

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.  |
| 0,500                                                     | 0,999 | 11                                                       | 2,66   | 1.147.626,99     | 6,37   | 1                                               | 0,79   | 8.660,37         | 0,23   | 10                                                       | 3,13   | 1.138.966,62     | 8,02   | 0,868                                | 0,688 | 0,996 |
| 1,000                                                     | 1,499 | 81                                                       | 19,61  | 4.486.089,79     | 24,92  | 5                                               | 3,94   | 65.827,55        | 1,73   | 79                                                       | 24,69  | 4.420.262,24     | 31,14  | 1,225                                | 1,000 | 1,488 |
| 1,500                                                     | 1,999 | 51                                                       | 12,35  | 2.051.155,39     | 11,39  | 17                                              | 13,39  | 292.692,81       | 7,69   | 40                                                       | 12,50  | 1.758.462,58     | 12,39  | 1,654                                | 1,500 | 1,977 |
| 2,000                                                     | 2,499 | 34                                                       | 8,23   | 1.759.294,71     | 9,77   | 6                                               | 4,72   | 182.955,61       | 4,81   | 29                                                       | 9,06   | 1.576.339,10     | 11,10  | 2,074                                | 2,000 | 2,411 |
| 2,500                                                     | 2,999 | 21                                                       | 5,08   | 1.436.885,18     | 7,98   | 9                                               | 7,09   | 594.487,91       | 15,61  | 12                                                       | 3,75   | 842.397,27       | 5,93   | 2,577                                | 2,500 | 2,750 |
| 3,000                                                     | 3,499 | 49                                                       | 11,86  | 2.240.397,05     | 12,44  | 14                                              | 11,02  | 316.934,01       | 8,32   | 42                                                       | 13,13  | 1.923.463,04     | 13,55  | 3,186                                | 3,000 | 3,475 |
| 3,500                                                     | 3,999 | 99                                                       | 23,97  | 2.741.703,46     | 15,23  | 23                                              | 18,11  | 329.040,20       | 8,64   | 90                                                       | 28,13  | 2.412.663,26     | 17,00  | 3,509                                | 3,500 | 3,900 |
| 4,000                                                     | 4,499 | 20                                                       | 4,84   | 478.277,66       | 2,66   | 9                                               | 7,09   | 405.155,77       | 10,64  | 14                                                       | 4,38   | 73.121,89        | 0,52   | 4,000                                | 4,000 | 4,437 |
| 4,500                                                     | 4,999 | 7                                                        | 1,69   | 161.557,71       | 0,90   | 6                                               | 4,72   | 158.666,69       | 4,17   | 1                                                        | 0,31   | 2.891,02         | 0,02   | 4,500                                | 4,500 | 4,950 |
| 5,000                                                     | 5,499 | 19                                                       | 4,60   | 761.448,35       | 4,23   | 16                                              | 12,60  | 714.019,50       | 18,75  | 3                                                        | 0,94   | 47.428,85        | 0,33   | 5,000                                | 5,000 | 5,492 |
| 5,500                                                     | 5,999 | 7                                                        | 1,69   | 556.369,69       | 3,09   | 7                                               | 5,51   | 556.369,69       | 14,61  | 0                                                        | 0,00   | 0,00             | 0,00   | 0,000                                | 5,500 | 5,782 |
| 6,000                                                     | 6,499 | 6                                                        | 1,45   | 128.662,25       | 0,71   | 6                                               | 4,72   | 128.662,25       | 3,38   | 0                                                        | 0,00   | 0,00             | 0,00   | 0,000                                | 6,000 | 6,437 |
| 6,500                                                     | 6,999 | 4                                                        | 0,97   | 28.549,26        | 0,16   | 4                                               | 3,15   | 28.549,26        | 0,75   | 0                                                        | 0,00   | 0,00             | 0,00   | 0,000                                | 6,631 | 6,769 |
| 7,000                                                     | 7,499 | 3                                                        | 0,73   | 24.555,39        | 0,14   | 3                                               | 2,36   | 24.555,39        | 0,64   | 0                                                        | 0,00   | 0,00             | 0,00   | 0,000                                | 7,250 | 7,485 |
| 7,500                                                     | 7,999 | 1                                                        | 0,24   | 610,79           | 0,00   | 1                                               | 0,79   | 610,79           | 0,02   | 0                                                        | 0,00   | 0,00             | 0,00   | 0,000                                | 7,522 | 7,522 |
| Total :                                                   |       | 413                                                      | 100,00 | 18.003.183,67    | 100,00 | 127                                             | 100,00 | 3.807.187,80     | 100,00 | 320                                                      | 100,00 | 14.195.995,87    | 100,00 |                                      |       |       |
| Media Ponderada / Weighted Average :                      |       |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 2,105                                |       |       |
| Media Simple / Average :                                  |       | 43.591,24                                                |        |                  |        | 29.977,86                                       |        |                  |        | 44.362,49                                                |        |                  |        | 2,836                                |       |       |
| Mínimo / Minimum :                                        |       | 74,75                                                    |        |                  |        | 239,33                                          |        |                  |        | 74,75                                                    |        |                  |        | 0,688                                |       |       |
| Máximo / Maximum :                                        |       | 689.602,13                                               |        |                  |        | 409.420,53                                      |        |                  |        | 689.602,13                                               |        |                  |        | 7,522                                |       |       |