

## 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: 31/10/2013

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                                   | 4                                                        | 0,66   | 139.171,57       | 0,48   | 4                                               | 2,12   | 139.171,57       | 3,35   | 0                                                        | 0,00   | 0,00             | 0,00   | 0,000%                        | 0,000                            |
| 2008                                   | 19                                                       | 3,16   | 1.134.857,52     | 3,89   | 19                                              | 10,05  | 1.134.857,52     | 27,30  | 0                                                        | 0,00   | 0,00             | 0,00   | 0,000%                        | 0,000                            |
| 2009                                   | 29                                                       | 4,82   | 543.032,08       | 1,86   | 29                                              | 15,34  | 543.032,08       | 13,06  | 0                                                        | 0,00   | 0,00             | 0,00   | 0,000%                        | 0,000                            |
| 2010                                   | 7                                                        | 1,16   | 174.457,57       | 0,60   | 7                                               | 3,70   | 174.457,57       | 4,20   | 0                                                        | 0,00   | 0,00             | 0,00   | 0,000%                        | 0,000                            |
| 2011                                   | 13                                                       | 2,16   | 282.851,45       | 0,97   | 13                                              | 6,88   | 282.851,45       | 6,81   | 0                                                        | 0,00   | 0,00             | 0,00   | 0,000%                        | 0,000                            |
| 2012                                   | 3                                                        | 0,50   | 43.596,29        | 0,15   | 3                                               | 1,59   | 43.596,29        | 1,05   | 0                                                        | 0,00   | 0,00             | 0,00   | 0,000%                        | 0,000                            |
| 2013                                   | 59                                                       | 9,80   | 1.035.435,42     | 3,55   | 26                                              | 13,76  | 848.817,03       | 20,42  | 43                                                       | 8,41   | 186.618,39       | 0,75   | 1,870%                        | 1,601                            |
| 2014                                   | 130                                                      | 21,59  | 2.036.349,64     | 6,97   | 27                                              | 14,29  | 604.328,42       | 14,54  | 130                                                      | 25,44  | 1.432.021,22     | 5,72   | 2,204%                        | 9,429                            |
| 2015                                   | 90                                                       | 14,95  | 3.301.276,76     | 11,31  | 19                                              | 10,05  | 125.267,40       | 3,01   | 90                                                       | 17,61  | 3.176.009,36     | 12,68  | 2,071%                        | 21,857                           |
| 2016                                   | 61                                                       | 10,13  | 4.205.113,20     | 14,40  | 11                                              | 5,82   | 50.658,72        | 1,22   | 61                                                       | 11,94  | 4.154.454,48     | 16,59  | 2,684%                        | 29,960                           |
| 2017                                   | 52                                                       | 8,64   | 3.991.999,09     | 13,67  | 12                                              | 6,35   | 90.730,41        | 2,18   | 52                                                       | 10,18  | 3.901.268,68     | 15,58  | 2,523%                        | 43,738                           |
| 2018                                   | 57                                                       | 9,47   | 5.169.792,29     | 17,71  | 5                                               | 2,65   | 12.431,93        | 0,30   | 57                                                       | 11,15  | 5.157.360,36     | 20,60  | 1,850%                        | 56,787                           |
| 2019                                   | 40                                                       | 6,64   | 4.425.103,21     | 15,16  | 9                                               | 4,76   | 74.012,98        | 1,78   | 40                                                       | 7,83   | 4.351.090,23     | 17,38  | 1,832%                        | 64,888                           |
| 2020                                   | 12                                                       | 1,99   | 804.775,09       | 2,76   | 1                                               | 0,53   | 2.598,10         | 0,06   | 12                                                       | 2,35   | 802.176,99       | 3,20   | 2,880%                        | 78,389                           |
| 2021                                   | 5                                                        | 0,83   | 137.878,13       | 0,47   | 0                                               | 0,00   | 0,00             | 0,00   | 5                                                        | 0,98   | 137.878,13       | 0,55   | 2,327%                        | 93,016                           |
| 2022                                   | 9                                                        | 1,50   | 497.715,50       | 1,70   | 2                                               | 1,06   | 26.914,43        | 0,65   | 9                                                        | 1,76   | 470.801,07       | 1,88   | 3,083%                        | 104,514                          |
| 2023                                   | 6                                                        | 1,00   | 461.434,52       | 1,58   | 1                                               | 0,53   | 1.091,27         | 0,03   | 6                                                        | 1,17   | 460.343,25       | 1,84   | 2,099%                        | 117,019                          |
| 2024                                   | 6                                                        | 1,00   | 810.996,81       | 2,78   | 1                                               | 0,53   | 1.611,45         | 0,04   | 6                                                        | 1,17   | 809.385,36       | 3,23   | 1,332%                        | 124,009                          |
| Total :                                | 602                                                      | 100,00 | 29.195.836,14    | 100,00 | 189                                             | 100,00 | 4.156.428,62     | 100,00 | 511                                                      | 100,00 | 25.039.407,52    | 100,00 |                               |                                  |
| Media Ponderada / Weighted Average :   |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 2,185%                        | 49,230                           |
| Media Simple / Average :               |                                                          |        | 48.498,07        |        |                                                 |        | 21.991,69        |        |                                                          |        | 49.000,80        |        | 2,776%                        | 25,304                           |
| Mínimo / Minimum :                     |                                                          |        | 148,98           |        |                                                 |        | 239,86           |        |                                                          |        | 148,98           |        | 0,500%                        | 01/11/2013                       |
| Máximo / Maximum :                     |                                                          |        | 1.220.297,29     |        |                                                 |        | 409.420,53       |        |                                                          |        | 1.220.297,29     |        | 8,000%                        | 31/03/2024                       |

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

Tipo Interés: Tipo de interés nominal anual / Interest Rate: Annual nominal interest rate.