

BBVA-9 PYME Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Intervalos de Fecha de Formalización / Distribution by Arrangement Date Intervals

Activos / Assets: Préstamos a PYMES / SME Loans

Fecha / Date: 31/10/2013

Divisa / Currency: EUR

| Intervalos anuales Annual Intervals | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | Tipo Interés Interest Rate | Antigüedad Age |
|---|--|---------------|-----------------------|---------------|---|---------------|---------------------|---------------|--|---------------|-----------------------|---------------|-------------------------------|----------------------------------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Media Pond. W. Average | M. Pond. Meses W. Avg. Months |
| 2003 | 6 | 0,26 | 2.311.720,99 | 0,66 | 0 | 0,00 | 0,00 | 0,00 | 6 | 0,26 | 2.311.720,99 | 0,68 | 1,871% | 124,221 |
| 2004 | 20 | 0,86 | 1.056.259,73 | 0,30 | 0 | 0,00 | 0,00 | 0,00 | 20 | 0,87 | 1.056.259,73 | 0,31 | 1,362% | 110,749 |
| 2005 | 41 | 1,77 | 3.018.518,36 | 0,87 | 2 | 0,82 | 1.784,67 | 0,03 | 41 | 1,78 | 3.016.733,69 | 0,88 | 1,705% | 100,198 |
| 2006 | 65 | 2,81 | 9.119.177,18 | 2,62 | 6 | 2,47 | 5.873,48 | 0,09 | 64 | 2,77 | 9.113.303,70 | 2,66 | 2,141% | 88,061 |
| 2007 | 101 | 4,36 | 9.088.906,90 | 2,61 | 6 | 2,47 | 4.661,02 | 0,07 | 101 | 4,38 | 9.084.245,88 | 2,66 | 1,274% | 77,433 |
| 2008 | 109 | 4,71 | 13.477.379,57 | 3,87 | 9 | 3,70 | 20.133,58 | 0,32 | 107 | 4,64 | 13.457.245,99 | 3,93 | 2,267% | 63,645 |
| 2009 | 105 | 4,54 | 15.697.876,38 | 4,51 | 11 | 4,53 | 10.252,28 | 0,16 | 105 | 4,55 | 15.687.624,10 | 4,59 | 2,152% | 52,084 |
| 2010 | 292 | 12,62 | 36.905.210,34 | 10,59 | 15 | 6,17 | 564.429,30 | 8,97 | 291 | 12,61 | 36.340.781,04 | 10,62 | 2,549% | 36,967 |
| 2011 | 929 | 40,15 | 155.153.852,98 | 44,53 | 108 | 44,44 | 818.908,76 | 13,02 | 928 | 40,23 | 154.334.944,22 | 45,11 | 4,010% | 26,409 |
| 2012 | 646 | 27,92 | 102.604.800,24 | 29,45 | 86 | 35,39 | 4.865.987,34 | 77,34 | 644 | 27,92 | 97.738.812,90 | 28,57 | 4,433% | 18,824 |
| Total : | 2.314 | 100,00 | 348.433.702,67 | 100,00 | 243 | 100,00 | 6.292.030,43 | 100,00 | 2.307 | 100,00 | 342.141.672,24 | 100,00 | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 3,657% | 32,574 |
| Media Simple / Average : | | | 150.576,36 | | | | 25.893,13 | | | | 148.305,88 | | 3,985% | 34,280 |
| Mínimo / Minimum : | | | 46,88 | | | | 1,55 | | | | 46,88 | | 0,000% | 09/01/2003 |
| Máximo / Maximum : | | | 3.800.000,00 | | | | 2.400.000,00 | | | | 3.800.000,00 | | 13,500% | 29/06/2012 |