

# BBVA-2 FTPYME ICO 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: 31/12/2005

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<br>Media Pond.<br>W. Average | Antigüedad<br>Age<br>M. Pond. Meses<br>W. Avg. Months |
|----------------------------------------|----------------------------------------------------------|---------------|-----------------------|---------------|-------------------------------------------------|---------------|---------------------|---------------|----------------------------------------------------------|---------------|-----------------------|---------------|------------------------------------------------------------|-------------------------------------------------------|
|                                        | Num.                                                     | %             | Importe / Amount      | %             | Num.                                            | %             | Importe / Amount    | %             | Num.                                                     | %             | Importe / Amount      | %             |                                                            |                                                       |
| 1991                                   | 2                                                        | 0,06          | 16.146,68             | 0,01          | 0                                               | 0,00          | 0,00                | 0,00          | 2                                                        | 0,06          | 16.146,68             | 0,01          | 4,746%                                                     | 173,756                                               |
| 1992                                   | 1                                                        | 0,03          | 13.899,42             | 0,01          | 0                                               | 0,00          | 0,00                | 0,00          | 1                                                        | 0,03          | 13.899,42             | 0,01          | 5,000%                                                     | 158,120                                               |
| 1993                                   | 4                                                        | 0,12          | 140.403,17            | 0,05          | 0                                               | 0,00          | 0,00                | 0,00          | 4                                                        | 0,12          | 140.403,17            | 0,05          | 5,327%                                                     | 144,927                                               |
| 1994                                   | 6                                                        | 0,18          | 436.264,46            | 0,16          | 1                                               | 0,35          | 13.966,17           | 0,44          | 5                                                        | 0,15          | 422.298,29            | 0,16          | 4,371%                                                     | 137,112                                               |
| 1995                                   | 6                                                        | 0,18          | 189.818,07            | 0,07          | 1                                               | 0,35          | 282,95              | 0,01          | 6                                                        | 0,18          | 189.535,12            | 0,07          | 4,346%                                                     | 126,110                                               |
| 1996                                   | 41                                                       | 1,23          | 1.713.862,56          | 0,64          | 3                                               | 1,05          | 3.975,65            | 0,13          | 41                                                       | 1,25          | 1.709.886,91          | 0,64          | 3,732%                                                     | 112,855                                               |
| 1997                                   | 94                                                       | 2,82          | 8.601.679,97          | 3,20          | 9                                               | 3,16          | 142.863,20          | 4,49          | 90                                                       | 2,74          | 8.458.816,77          | 3,19          | 3,336%                                                     | 100,210                                               |
| 1998                                   | 203                                                      | 6,09          | 16.186.798,27         | 6,03          | 25                                              | 8,77          | 301.808,19          | 9,49          | 196                                                      | 5,96          | 15.884.990,08         | 5,99          | 3,552%                                                     | 89,093                                                |
| 1999                                   | 603                                                      | 18,09         | 28.001.098,39         | 10,43         | 48                                              | 16,84         | 789.497,76          | 24,83         | 589                                                      | 17,92         | 27.211.600,63         | 10,25         | 3,385%                                                     | 77,674                                                |
| 2000                                   | 451                                                      | 13,53         | 48.770.585,91         | 18,16         | 37                                              | 12,98         | 676.770,08          | 21,29         | 439                                                      | 13,36         | 48.093.815,83         | 18,12         | 3,286%                                                     | 66,736                                                |
| 2001                                   | 886                                                      | 26,57         | 60.834.971,01         | 22,65         | 60                                              | 21,05         | 441.128,55          | 13,87         | 879                                                      | 26,75         | 60.393.842,46         | 22,76         | 3,389%                                                     | 53,272                                                |
| 2002                                   | 714                                                      | 21,42         | 73.907.867,34         | 27,52         | 75                                              | 26,32         | 598.756,70          | 18,83         | 711                                                      | 21,64         | 73.309.110,64         | 27,62         | 3,159%                                                     | 43,147                                                |
| 2003                                   | 323                                                      | 9,69          | 29.742.535,19         | 11,07         | 26                                              | 9,12          | 210.320,11          | 6,62          | 323                                                      | 9,83          | 29.532.215,08         | 11,13         | 3,060%                                                     | 32,502                                                |
| <b>Total :</b>                         | <b>3.334</b>                                             | <b>100,00</b> | <b>268.555.930,44</b> | <b>100,00</b> | <b>285</b>                                      | <b>100,00</b> | <b>3.179.369,36</b> | <b>100,00</b> | <b>3.286</b>                                             | <b>100,00</b> | <b>265.376.561,08</b> | <b>100,00</b> |                                                            |                                                       |
| Media Ponderada / Weighted Average :   |                                                          |               |                       |               |                                                 |               |                     |               |                                                          |               |                       |               | 3,283%                                                     | 57,377                                                |
| Media Simple / Average :               |                                                          |               | 80.550,67             |               |                                                 |               | 11.155,68           |               |                                                          |               | 80.759,76             |               | 3,446%                                                     | 60,477                                                |
| Mínimo / Minimum :                     |                                                          |               | 199,83                |               |                                                 |               | 32,70               |               |                                                          |               | 199,83                |               | 0,492%                                                     | 24/06/1991                                            |
| Máximo / Maximum :                     |                                                          |               | 4.254.877,31          |               |                                                 |               | 193.243,22          |               |                                                          |               | 4.254.877,31          |               | 10,813%                                                    | 02/07/2003                                            |

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.