

## BBVA-4 PYME 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: 31/12/2006

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.   |
| 2,000                                                     | 2,499  | 2                                                        | 0,04   | 118.497,99       | 0,01   | 0                                               | 0,00   | 0,00             | 0,00   | 2                                                        | 0,04   | 118.497,99       | 0,01   | 2,000                                | 2,000  | 2,000  |
| 2,500                                                     | 2,999  | 33                                                       | 0,59   | 4.742.412,47     | 0,60   | 0                                               | 0,00   | 0,00             | 0,00   | 33                                                       | 0,59   | 4.742.412,47     | 0,60   | 2,826                                | 2,500  | 2,968  |
| 3,000                                                     | 3,499  | 352                                                      | 6,27   | 36.084.285,20    | 4,54   | 6                                               | 2,13   | 18.449,81        | 1,19   | 352                                                      | 6,27   | 36.065.835,39    | 4,55   | 3,387                                | 3,010  | 3,498  |
| 3,500                                                     | 3,999  | 2.096                                                    | 37,32  | 327.584.072,05   | 41,22  | 63                                              | 22,34  | 252.315,40       | 16,31  | 2.096                                                    | 37,32  | 327.331.756,65   | 41,27  | 3,835                                | 3,500  | 3,999  |
| 4,000                                                     | 4,499  | 1.287                                                    | 22,92  | 275.251.336,11   | 34,64  | 47                                              | 16,67  | 320.526,70       | 20,72  | 1.287                                                    | 22,92  | 274.930.809,41   | 34,66  | 4,192                                | 4,000  | 4,498  |
| 4,500                                                     | 4,999  | 940                                                      | 16,74  | 117.996.456,84   | 14,85  | 67                                              | 23,76  | 438.239,54       | 28,33  | 940                                                      | 16,74  | 117.558.217,30   | 14,82  | 4,668                                | 4,500  | 4,995  |
| 5,000                                                     | 5,499  | 534                                                      | 9,51   | 23.973.848,45    | 3,02   | 48                                              | 17,02  | 338.561,80       | 21,89  | 534                                                      | 9,51   | 23.635.286,65    | 2,98   | 5,146                                | 5,000  | 5,485  |
| 5,500                                                     | 5,999  | 227                                                      | 4,04   | 5.353.773,83     | 0,67   | 27                                              | 9,57   | 125.170,05       | 8,09   | 227                                                      | 4,04   | 5.228.603,78     | 0,66   | 5,610                                | 5,500  | 5,964  |
| 6,000                                                     | 6,499  | 89                                                       | 1,58   | 1.367.208,69     | 0,17   | 18                                              | 6,38   | 41.278,96        | 2,67   | 89                                                       | 1,58   | 1.325.929,73     | 0,17   | 6,137                                | 6,000  | 6,443  |
| 6,500                                                     | 6,999  | 36                                                       | 0,64   | 421.040,42       | 0,05   | 4                                               | 1,42   | 7.423,73         | 0,48   | 36                                                       | 0,64   | 413.616,69       | 0,05   | 6,637                                | 6,500  | 6,943  |
| 7,000                                                     | 7,499  | 14                                                       | 0,25   | 160.173,62       | 0,02   | 1                                               | 0,35   | 2.098,71         | 0,14   | 14                                                       | 0,25   | 158.074,91       | 0,02   | 7,038                                | 7,000  | 7,300  |
| 7,500                                                     | 7,999  | 3                                                        | 0,05   | 8.828,29         | 0,00   | 0                                               | 0,00   | 0,00             | 0,00   | 3                                                        | 0,05   | 8.828,29         | 0,00   | 7,501                                | 7,500  | 7,502  |
| 8,000                                                     | 8,499  | 1                                                        | 0,02   | 47.189,18        | 0,01   | 1                                               | 0,35   | 2.795,87         | 0,18   | 1                                                        | 0,02   | 44.393,31        | 0,01   | 8,495                                | 8,495  | 8,495  |
| 8,500                                                     | 8,999  | 1                                                        | 0,02   | 5.503,71         | 0,00   | 0                                               | 0,00   | 0,00             | 0,00   | 1                                                        | 0,02   | 5.503,71         | 0,00   | 8,500                                | 8,500  | 8,500  |
| 11,000                                                    | 11,499 | 1                                                        | 0,02   | 1.550.289,25     | 0,20   | 0                                               | 0,00   | 0,00             | 0,00   | 1                                                        | 0,02   | 1.550.289,25     | 0,20   | 11,070                               | 11,070 | 11,070 |
| Total :                                                   |        | 5.616                                                    | 100,00 | 794.664.916,10   | 100,00 | 282                                             | 100,00 | 1.546.860,57     | 100,00 | 5.616                                                    | 100,00 | 793.118.055,53   | 100,00 |                                      |        |        |
| Media Ponderada / Weighted Average :                      |        |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 4,127                                |        |        |
| Media Simple / Average :                                  |        |                                                          |        | 141.500,16       |        |                                                 |        | 5.485,32         |        |                                                          |        | 141.224,72       |        | 4,292                                |        |        |
| Mínimo / Minimum :                                        |        |                                                          |        | 320,10           |        |                                                 |        | 0,02             |        |                                                          |        | 320,10           |        | 2,000                                |        |        |
| Máximo / Maximum :                                        |        |                                                          |        | 4.255.597,57     |        |                                                 |        | 164.025,35       |        |                                                          |        | 4.255.597,57     |        | 11,070                               |        |        |