

## BBVA-4 PYME 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: 31/12/2007

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 Ponderada<br>W. Average | M. Ponderada<br>W. Avg. Months |
| 2007                                   | 46                                                       | 1,21          | 1.039.257,25          | 0,20          | 46                                              | 15,97         | 1.039.257,25        | 45,74         | 0                                                        | 0,00          | 0,00                  | 0,00          | 0,000%                        | 0,000                          |
| 2008                                   | 1.015                                                    | 26,61         | 25.299.419,68         | 4,91          | 75                                              | 26,04         | 493.221,93          | 21,71         | 1.015                                                    | 26,93         | 24.806.197,75         | 4,83          | 5,373%                        | 7,065                          |
| 2009                                   | 806                                                      | 21,13         | 70.016.651,50         | 13,58         | 40                                              | 13,89         | 296.005,10          | 13,03         | 806                                                      | 21,38         | 69.720.646,40         | 13,58         | 5,106%                        | 17,793                         |
| 2010                                   | 1.005                                                    | 26,34         | 102.202.197,78        | 19,82         | 58                                              | 20,14         | 256.618,55          | 11,29         | 1.005                                                    | 26,66         | 101.945.579,23        | 19,86         | 4,949%                        | 27,818                         |
| 2011                                   | 239                                                      | 6,26          | 59.818.683,14         | 11,60         | 12                                              | 4,17          | 22.819,44           | 1,00          | 239                                                      | 6,34          | 59.795.863,70         | 11,65         | 5,093%                        | 40,922                         |
| 2012                                   | 244                                                      | 6,40          | 59.586.618,63         | 11,56         | 15                                              | 5,21          | 82.381,46           | 3,63          | 244                                                      | 6,47          | 59.504.237,17         | 11,59         | 5,044%                        | 51,875                         |
| 2013                                   | 29                                                       | 0,76          | 10.485.952,43         | 2,03          | 1                                               | 0,35          | 3.347,98            | 0,15          | 29                                                       | 0,77          | 10.482.604,45         | 2,04          | 5,205%                        | 65,828                         |
| 2014                                   | 121                                                      | 3,17          | 41.692.077,25         | 8,09          | 9                                               | 3,13          | 15.173,38           | 0,67          | 121                                                      | 3,21          | 41.676.903,87         | 8,12          | 5,227%                        | 80,929                         |
| 2015                                   | 68                                                       | 1,78          | 27.755.199,77         | 5,38          | 9                                               | 3,13          | 24.690,59           | 1,09          | 68                                                       | 1,80          | 27.730.509,18         | 5,40          | 5,271%                        | 88,133                         |
| 2016                                   | 71                                                       | 1,86          | 34.652.001,05         | 6,72          | 9                                               | 3,13          | 17.743,86           | 0,78          | 71                                                       | 1,88          | 34.634.257,19         | 6,75          | 5,230%                        | 105,158                        |
| 2017                                   | 24                                                       | 0,63          | 18.372.618,64         | 3,56          | 1                                               | 0,35          | 1.265,49            | 0,06          | 24                                                       | 0,64          | 18.371.353,15         | 3,58          | 5,346%                        | 112,628                        |
| 2018                                   | 10                                                       | 0,26          | 5.047.330,05          | 0,98          | 0                                               | 0,00          | 0,00                | 0,00          | 10                                                       | 0,27          | 5.047.330,05          | 0,98          | 5,045%                        | 127,773                        |
| 2019                                   | 53                                                       | 1,39          | 27.288.711,53         | 5,29          | 11                                              | 3,82          | 17.699,32           | 0,78          | 53                                                       | 1,41          | 27.271.012,21         | 5,31          | 5,287%                        | 140,434                        |
| 2020                                   | 36                                                       | 0,94          | 22.847.866,10         | 4,43          | 1                                               | 0,35          | 980,06              | 0,04          | 36                                                       | 0,96          | 22.846.886,04         | 4,45          | 5,242%                        | 147,802                        |
| 2021                                   | 17                                                       | 0,45          | 1.800.839,89          | 0,35          | 0                                               | 0,00          | 0,00                | 0,00          | 17                                                       | 0,45          | 1.800.839,89          | 0,35          | 4,800%                        | 168,000                        |
| 2022                                   | 20                                                       | 0,52          | 3.685.244,29          | 0,71          | 0                                               | 0,00          | 0,00                | 0,00          | 20                                                       | 0,53          | 3.685.244,29          | 0,72          | 4,684%                        | 174,000                        |
| 2024                                   | 2                                                        | 0,05          | 1.670.968,36          | 0,32          | 0                                               | 0,00          | 0,00                | 0,00          | 2                                                        | 0,05          | 1.670.968,36          | 0,33          | 5,264%                        | 201,000                        |
| 2025                                   | 4                                                        | 0,10          | 1.502.877,66          | 0,29          | 1                                               | 0,35          | 805,05              | 0,04          | 4                                                        | 0,11          | 1.502.072,61          | 0,29          | 5,311%                        | 206,667                        |
| 2027                                   | 1                                                        | 0,03          | 31.619,59             | 0,01          | 0                                               | 0,00          | 0,00                | 0,00          | 1                                                        | 0,03          | 31.619,59             | 0,01          | 5,827%                        | 238,000                        |
| 2029                                   | 1                                                        | 0,03          | 322.263,28            | 0,06          | 0                                               | 0,00          | 0,00                | 0,00          | 1                                                        | 0,03          | 322.263,28            | 0,06          | 5,327%                        | 263,000                        |
| 2032                                   | 1                                                        | 0,03          | 16.344,23             | 0,00          | 0                                               | 0,00          | 0,00                | 0,00          | 1                                                        | 0,03          | 16.344,23             | 0,00          | 5,056%                        | 292,000                        |
| 2034                                   | 2                                                        | 0,05          | 451.630,51            | 0,09          | 0                                               | 0,00          | 0,00                | 0,00          | 2                                                        | 0,05          | 451.630,51            | 0,09          | 5,315%                        | 320,775                        |
| <b>Total :</b>                         | <b>3.815</b>                                             | <b>100,00</b> | <b>515.586.372,61</b> | <b>100,00</b> | <b>288</b>                                      | <b>100,00</b> | <b>2.272.009,46</b> | <b>100,00</b> | <b>3.769</b>                                             | <b>100,00</b> | <b>513.314.363,15</b> | <b>100,00</b> |                               |                                |
| Media Ponderada / Weighted Average :   |                                                          |               |                       |               |                                                 |               |                     |               |                                                          |               |                       |               | 5,129%                        | 61,730                         |
| Media Simple / Average :               |                                                          |               | 135.147,15            |               |                                                 |               | 7.888,92            |               |                                                          |               | 136.193,78            |               | 5,155%                        | 31,480                         |
| Mínimo / Minimum :                     |                                                          |               | 142,59                |               |                                                 |               | 8,34                |               |                                                          |               | 84,78                 |               | 2,000%                        | 01/01/2008                     |
| Máximo / Maximum :                     |                                                          |               | 3.912.432,24          |               |                                                 |               | 189.926,77          |               |                                                          |               | 3.912.432,24          |               | 11,070%                       | 31/10/2034                     |