

## 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: 31/12/2010

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                                   | 24                                                       | 2,61   | 826.833,28       | 0,57   | 24                                              | 9,20   | 826.833,28       | 8,08   | 0                                                        | 0,00   | 0,00             | 0,00   | 0,000%                        | 0,000                            |
| 2008                                   | 20                                                       | 2,18   | 570.771,98       | 0,39   | 20                                              | 7,66   | 570.771,98       | 5,57   | 0                                                        | 0,00   | 0,00             | 0,00   | 0,000%                        | 0,000                            |
| 2009                                   | 25                                                       | 2,72   | 897.127,14       | 0,62   | 25                                              | 9,58   | 897.127,14       | 8,76   | 0                                                        | 0,00   | 0,00             | 0,00   | 0,000%                        | 0,000                            |
| 2010                                   | 74                                                       | 8,05   | 2.470.588,18     | 1,70   | 74                                              | 28,35  | 2.470.588,18     | 24,13  | 0                                                        | 0,00   | 0,00             | 0,00   | 0,000%                        | 0,000                            |
| 2011                                   | 195                                                      | 21,22  | 7.339.973,59     | 5,06   | 27                                              | 10,34  | 819.895,00       | 8,01   | 195                                                      | 25,13  | 6.520.078,59     | 4,84   | 1,985%                        | 5,679                            |
| 2012                                   | 210                                                      | 22,85  | 18.204.994,67    | 12,56  | 26                                              | 9,96   | 1.758.158,58     | 17,17  | 210                                                      | 27,06  | 16.446.836,09    | 12,21  | 1,918%                        | 16,221                           |
| 2013                                   | 25                                                       | 2,72   | 4.746.465,40     | 3,27   | 4                                               | 1,53   | 24.488,20        | 0,24   | 25                                                       | 3,22   | 4.721.977,20     | 3,51   | 2,046%                        | 29,768                           |
| 2014                                   | 101                                                      | 10,99  | 21.136.012,87    | 14,58  | 18                                              | 6,90   | 1.095.622,04     | 10,70  | 101                                                      | 13,02  | 20.040.390,83    | 14,88  | 2,393%                        | 45,044                           |
| 2015                                   | 49                                                       | 5,33   | 14.425.887,32    | 9,95   | 9                                               | 3,45   | 425.276,24       | 4,15   | 49                                                       | 6,31   | 14.000.611,08    | 10,39  | 2,123%                        | 52,625                           |
| 2016                                   | 66                                                       | 7,18   | 23.147.888,71    | 15,97  | 13                                              | 4,98   | 779.728,90       | 7,62   | 66                                                       | 8,51   | 22.368.159,81    | 16,61  | 2,228%                        | 69,346                           |
| 2017                                   | 18                                                       | 1,96   | 9.947.963,26     | 6,86   | 6                                               | 2,30   | 180.475,77       | 1,76   | 18                                                       | 2,32   | 9.767.487,49     | 7,25   | 2,546%                        | 77,005                           |
| 2018                                   | 4                                                        | 0,44   | 2.194.106,05     | 1,51   | 1                                               | 0,38   | 404,96           | 0,00   | 4                                                        | 0,52   | 2.193.701,09     | 1,63   | 1,837%                        | 94,218                           |
| 2019                                   | 37                                                       | 4,03   | 15.426.822,40    | 10,64  | 9                                               | 3,45   | 279.555,87       | 2,73   | 37                                                       | 4,77   | 15.147.266,53    | 11,25  | 2,100%                        | 104,218                          |
| 2020                                   | 27                                                       | 2,94   | 16.073.878,82    | 11,09  | 4                                               | 1,53   | 108.223,23       | 1,06   | 27                                                       | 3,48   | 15.965.655,59    | 11,85  | 1,968%                        | 112,018                          |
| 2021                                   | 17                                                       | 1,85   | 1.495.912,19     | 1,03   | 0                                               | 0,00   | 0,00             | 0,00   | 17                                                       | 2,19   | 1.495.912,19     | 1,11   | 3,000%                        | 132,000                          |
| 2022                                   | 20                                                       | 2,18   | 3.090.125,39     | 2,13   | 0                                               | 0,00   | 0,00             | 0,00   | 20                                                       | 2,58   | 3.090.125,39     | 2,29   | 3,000%                        | 138,000                          |
| 2024                                   | 2                                                        | 0,22   | 1.439.925,79     | 0,99   | 0                                               | 0,00   | 0,00             | 0,00   | 2                                                        | 0,26   | 1.439.925,79     | 1,07   | 1,618%                        | 165,000                          |
| 2025                                   | 3                                                        | 0,33   | 1.111.975,54     | 0,77   | 0                                               | 0,00   | 0,00             | 0,00   | 3                                                        | 0,39   | 1.111.975,54     | 0,83   | 1,930%                        | 170,779                          |
| 2027                                   | 1                                                        | 0,11   | 28.486,80        | 0,02   | 0                                               | 0,00   | 0,00             | 0,00   | 1                                                        | 0,13   | 28.486,80        | 0,02   | 2,796%                        | 202,000                          |
| 2034                                   | 1                                                        | 0,11   | 354.781,90       | 0,24   | 1                                               | 0,38   | 2.028,40         | 0,02   | 1                                                        | 0,13   | 352.753,50       | 0,26   | 1,476%                        | 286,000                          |
| Total :                                | 919                                                      | 100,00 | 144.930.521,28   | 100,00 | 261                                             | 100,00 | 10.239.177,77    | 100,00 | 776                                                      | 100,00 | 134.691.343,51   | 100,00 |                               |                                  |
| Media Ponderada / Weighted Average :   |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 2,173%                        | 67,702                           |
| Media Simple / Average :               |                                                          |        | 157.704,59       |        |                                                 |        | 39.230,57        |        |                                                          |        | 173.571,32       |        | 2,332%                        | 37,089                           |
| Mínimo / Minimum :                     |                                                          |        | 0,17             |        |                                                 |        | 0,01             |        |                                                          |        | 308,87           |        | 1,115%                        | 11/01/2011                       |
| Máximo / Maximum :                     |                                                          |        | 3.062.846,61     |        |                                                 |        | 1.075.425,93     |        |                                                          |        | 3.062.846,61     |        | 7,917%                        | 31/10/2034                       |