

## BBVA-8 FTPYME Fondo de Titulización de Activos

### Cartera de Activos Titulizados / Portfolio of Securitised Assets

### Distribución por Índices de Referencia / Distribution by Reference Indexes

Activos / Assets: Préstamos a PYMES / SME Loans

Fecha / Date: 31/12/2013

Divisa / Currency: EUR

| Índices de Referencia<br>Reference Indexes                                              | Saldo Vivo de Principal<br>Outstanding Principal Balance |               |                       |               | Principal Vencido Impagado<br>Overdue Principal |               |                      |               | Principal Pendiente Vencimiento<br>Outstanding Principal |               |                       |               | Tipo Int.<br>Int. Rate | Margen s/Índice<br>Margin o/Index |        |       |
|-----------------------------------------------------------------------------------------|----------------------------------------------------------|---------------|-----------------------|---------------|-------------------------------------------------|---------------|----------------------|---------------|----------------------------------------------------------|---------------|-----------------------|---------------|------------------------|-----------------------------------|--------|-------|
|                                                                                         | Num.                                                     | %             | Importe / Amount      | %             | Num.                                            | %             | Importe / Amount     | %             | Num.                                                     | %             | Importe / Amount      | %             | Med.Pond.<br>W. Avg.   | M.Pond.<br>W. Avg.                | Min.   | Max.  |
| <b>Interés Variable</b><br><i>Floating Interest</i>                                     | <b>1.102</b>                                             | <b>86,50</b>  | <b>201.047.812,29</b> | <b>95,05</b>  | <b>429</b>                                      | <b>81,40</b>  | <b>26.506.820,24</b> | <b>90,27</b>  | <b>864</b>                                               | <b>89,91</b>  | <b>174.540.992,05</b> | <b>95,83</b>  | <b>1,715%</b>          |                                   |        |       |
| EURIBOR/MIBOR a 1 mes<br><i>1-month EURIBOR/MIBOR</i>                                   | 4                                                        | 0,31          | 892.736,64            | 0,42          | 1                                               | 0,19          | 403,82               | 0,00          | 4                                                        | 0,42          | 892.332,82            | 0,49          | 0,818%                 | 0,591                             | 0,500  | 1,250 |
| EURIBOR/MIBOR a 2 meses<br><i>2-month EURIBOR/MIBOR</i>                                 | 7                                                        | 0,55          | 4.845.980,41          | 2,29          | 0                                               | 0,00          | 0,00                 | 0,00          | 7                                                        | 0,73          | 4.845.980,41          | 2,66          | 2,775%                 | 0,746                             | 0,500  | 1,250 |
| EURIBOR/MIBOR a 3 meses<br><i>3-month EURIBOR/MIBOR</i>                                 | 169                                                      | 13,27         | 54.638.014,40         | 25,83         | 75                                              | 14,23         | 5.516.336,70         | 18,79         | 121                                                      | 12,59         | 49.121.677,70         | 26,97         | 1,761%                 | 0,970                             | 0,360  | 3,500 |
| EURIBOR/MIBOR a 4 meses<br><i>4-month EURIBOR/MIBOR</i>                                 | 2                                                        | 0,16          | 907.036,08            | 0,43          | 0                                               | 0,00          | 0,00                 | 0,00          | 2                                                        | 0,21          | 907.036,08            | 0,50          | 2,830%                 | 0,858                             | 0,850  | 0,900 |
| EURIBOR/MIBOR a 5 meses<br><i>5-month EURIBOR/MIBOR</i>                                 | 1                                                        | 0,08          | 168.916,17            | 0,08          | 1                                               | 0,19          | 168.916,17           | 0,58          | 0                                                        | 0,00          | 0,00                  | 0,00          | - %                    | 0,000                             | 1,650  | 1,650 |
| EURIBOR/MIBOR a 6 meses<br><i>6-month EURIBOR/MIBOR</i>                                 | 595                                                      | 46,70         | 65.961.643,24         | 31,19         | 253                                             | 48,01         | 12.451.251,57        | 42,40         | 433                                                      | 45,06         | 53.510.391,67         | 29,38         | 1,532%                 | 0,781                             | -0,400 | 5,000 |
| EURIBOR/MIBOR a 10 meses<br><i>10-month EURIBOR/MIBOR</i>                               | 1                                                        | 0,08          | 25.200,00             | 0,01          | 0                                               | 0,00          | 0,00                 | 0,00          | 1                                                        | 0,10          | 25.200,00             | 0,01          | 2,000%                 | 0,800                             | 0,800  | 0,800 |
| EURIBOR/MIBOR a 11 meses<br><i>11-month EURIBOR/MIBOR</i>                               | 2                                                        | 0,16          | 82.928,51             | 0,04          | 1                                               | 0,19          | 5.255,45             | 0,02          | 1                                                        | 0,10          | 77.673,06             | 0,04          | 1,250%                 | 0,500                             | 0,500  | 0,500 |
| EURIBOR/MIBOR a 1 año<br><i>1-year EURIBOR/MIBOR</i>                                    | 261                                                      | 20,49         | 60.028.056,72         | 28,38         | 87                                              | 16,51         | 8.038.114,50         | 27,37         | 237                                                      | 24,66         | 51.989.942,22         | 28,54         | 1,755%                 | 0,707                             | 0,000  | 3,000 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br><i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 60                                                       | 4,71          | 13.497.300,12         | 6,38          | 11                                              | 2,09          | 326.542,03           | 1,11          | 58                                                       | 6,04          | 13.170.758,09         | 7,23          | 1,729%                 | 0,671                             | 0,000  | 2,500 |
| <b>Interés Fijo</b><br><i>Fixed Interest</i>                                            | <b>172</b>                                               | <b>13,50</b>  | <b>10.462.282,49</b>  | <b>4,95</b>   | <b>98</b>                                       | <b>18,60</b>  | <b>2.857.730,98</b>  | <b>9,73</b>   | <b>97</b>                                                | <b>10,09</b>  | <b>7.604.551,51</b>   | <b>4,17</b>   | <b>4,878%</b>          |                                   |        |       |
| <b>Total :</b>                                                                          | <b>1.274</b>                                             | <b>100,00</b> | <b>211.510.094,78</b> | <b>100,00</b> | <b>527</b>                                      | <b>100,00</b> | <b>29.364.551,22</b> | <b>100,00</b> | <b>961</b>                                               | <b>100,00</b> | <b>182.145.543,56</b> | <b>100,00</b> |                        |                                   |        |       |
| Media Ponderada / Weighted Average :                                                    |                                                          |               |                       |               |                                                 |               |                      |               |                                                          |               |                       |               | 1,847%                 |                                   |        |       |
| Media Simple / Average :                                                                |                                                          |               | 166.020,48            |               |                                                 |               | 55.720,21            |               |                                                          |               | 189.537,51            |               | 2,239%                 |                                   |        |       |
| Mínimo / Minimum :                                                                      |                                                          |               | 520,76                |               |                                                 |               | 0,01                 |               |                                                          |               | 553,75                |               | 0,568%                 |                                   |        |       |
| Máximo / Maximum :                                                                      |                                                          |               | 6.508.160,62          |               |                                                 |               | 4.050.555,96         |               |                                                          |               | 6.508.160,62          |               | 11,500%                |                                   |        |       |