

## BBVA-8 FTPYME 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: 31/12/2013

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 | Antigüedad<br>Age                |
|----------------------------------------|----------------------------------------------------------|---------------|-----------------------|---------------|-------------------------------------------------|---------------|----------------------|---------------|----------------------------------------------------------|---------------|-----------------------|---------------|-------------------------------|----------------------------------|
|                                        | Num.                                                     | %             | Importe / Amount      | %             | Num.                                            | %             | Importe / Amount     | %             | Num.                                                     | %             | Importe / Amount      | %             | Media Pond.<br>W. Average     | M. Pond. Meses<br>W. Avg. Months |
| 2005                                   | 42                                                       | 3,30          | 10.357.474,48         | 4,90          | 12                                              | 2,28          | 512.779,38           | 1,75          | 40                                                       | 4,16          | 9.844.695,10          | 5,40          | 1,587%                        | 101,426                          |
| 2006                                   | 116                                                      | 9,11          | 22.884.448,85         | 10,82         | 40                                              | 7,59          | 2.578.080,36         | 8,78          | 101                                                      | 10,51         | 20.306.368,49         | 11,15         | 1,744%                        | 88,735                           |
| 2007                                   | 873                                                      | 68,52         | 141.349.038,38        | 66,83         | 352                                             | 66,79         | 15.103.026,81        | 51,43         | 664                                                      | 69,09         | 126.246.011,57        | 69,31         | 1,862%                        | 77,015                           |
| 2008                                   | 243                                                      | 19,07         | 36.919.133,07         | 17,46         | 123                                             | 23,34         | 11.170.664,67        | 38,04         | 156                                                      | 16,23         | 25.748.468,40         | 14,14         | 1,953%                        | 70,304                           |
| <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 :   |                                                          |               |                       |               |                                                 |               |                      |               |                                                          |               |                       |               |                               |                                  |
| Media Simple / Average :               |                                                          |               | 166.020,48            |               |                                                 |               |                      | 55.720,21     |                                                          |               |                       |               | 1,847%                        | 78,692                           |
| Mínimo / Minimum :                     |                                                          |               | 520,76                |               |                                                 |               |                      | 0,01          |                                                          |               |                       |               | 2,239%                        | 77,009                           |
| Máximo / Maximum :                     |                                                          |               | 6.508.160,62          |               |                                                 |               |                      | 4.050.555,96  |                                                          |               |                       |               | 0,568%                        | 12/01/2005                       |
|                                        |                                                          |               |                       |               |                                                 |               |                      |               |                                                          |               |                       |               | 11,500%                       | 31/03/2008                       |