

BBVA EMPRESAS 4 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 empresas / Enterprise loans

Fecha / Date: 31/12/2012

Divisa / Currency: EUR

| Intervalos anuales Annual Intervals | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | Tipo Interés Interest Rate | Antigüedad Age |
|--|--|---------------|-----------------------|---------------|---|---------------|----------------------|---------------|--|---------------|-----------------------|---------------|-------------------------------|----------------------------------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Media Pond. W. Average | M. Pond. Meses W. Avg. Months |
| 1999 | 7 | 0,37 | 919.918,09 | 0,15 | 1 | 0,16 | 3.697,21 | 0,01 | 7 | 0,45 | 916.220,88 | 0,16 | 3,633% | 159,895 |
| 2000 | 5 | 0,27 | 491.197,84 | 0,08 | 1 | 0,16 | 4.498,23 | 0,01 | 5 | 0,32 | 486.699,61 | 0,09 | 3,416% | 151,331 |
| 2001 | 6 | 0,32 | 312.797,50 | 0,05 | 2 | 0,31 | 30.813,58 | 0,08 | 6 | 0,39 | 281.983,92 | 0,05 | 2,695% | 137,691 |
| 2002 | 16 | 0,85 | 3.105.581,38 | 0,51 | 2 | 0,31 | 1.945,66 | 0,00 | 16 | 1,03 | 3.103.635,72 | 0,54 | 2,740% | 125,957 |
| 2003 | 31 | 1,65 | 9.071.331,05 | 1,48 | 5 | 0,78 | 108.562,74 | 0,28 | 31 | 2,00 | 8.962.768,31 | 1,57 | 2,250% | 113,581 |
| 2004 | 16 | 0,85 | 9.020.704,47 | 1,48 | 2 | 0,31 | 4.551,27 | 0,01 | 16 | 1,03 | 9.016.153,20 | 1,58 | 2,015% | 98,262 |
| 2005 | 27 | 1,43 | 10.204.138,71 | 1,67 | 2 | 0,31 | 51.667,18 | 0,13 | 27 | 1,74 | 10.152.471,53 | 1,77 | 2,332% | 89,488 |
| 2006 | 58 | 3,08 | 11.558.676,06 | 1,89 | 6 | 0,94 | 646.381,88 | 1,65 | 57 | 3,68 | 10.912.294,18 | 1,91 | 2,502% | 77,402 |
| 2007 | 51 | 2,71 | 42.894.010,96 | 7,01 | 14 | 2,18 | 731.945,55 | 1,87 | 44 | 2,84 | 42.162.065,41 | 7,37 | 1,348% | 65,715 |
| 2008 | 191 | 10,15 | 71.223.610,07 | 11,65 | 36 | 5,62 | 3.694.690,51 | 9,45 | 182 | 11,74 | 67.528.919,56 | 11,80 | 2,205% | 52,839 |
| 2009 | 1.112 | 59,09 | 325.864.601,22 | 53,28 | 481 | 75,04 | 25.825.724,06 | 66,04 | 801 | 51,68 | 300.038.877,16 | 52,41 | 2,358% | 39,483 |
| 2010 | 362 | 19,23 | 126.884.798,84 | 20,75 | 89 | 13,88 | 8.002.879,81 | 20,46 | 358 | 23,10 | 118.881.919,03 | 20,77 | 2,433% | 34,461 |
| Total : | 1.882 | 100,00 | 611.551.366,19 | 100,00 | 641 | 100,00 | 39.107.357,68 | 100,00 | 1.550 | 100,00 | 572.444.008,51 | 100,00 | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 2,282% | 46,448 |
| Media Simple / Average : | | | 324.947,59 | | | | 61.009,92 | | | | 369.318,72 | | 3,645% | 45,564 |
| Mínimo / Minimum : | | | 0,06 | | | | 0,06 | | | | 45,96 | | 0,414% | 21/06/1999 |
| Máximo / Maximum : | | | 15.240.000,00 | | | | 3.100.000,00 | | | | 15.240.000,00 | | 12,000% | 31/03/2010 |