

BBVA-2 FTPYME ICO 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: 30/04/2003

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 |
| 1989 | 2 | 0,03 | 234.305,22 | 0,03 | 0 | 0,00 | 0,00 | 0,00 | 2 | 0,03 | 234.305,22 | 0,03 | 3,587% | 166,246 |
| 1991 | 2 | 0,03 | 88.112,01 | 0,01 | 0 | 0,00 | 0,00 | 0,00 | 2 | 0,03 | 88.112,01 | 0,01 | 5,836% | 141,766 |
| 1992 | 4 | 0,05 | 312.970,84 | 0,04 | 0 | 0,00 | 0,00 | 0,00 | 4 | 0,05 | 312.970,84 | 0,04 | 6,135% | 129,424 |
| 1993 | 15 | 0,20 | 1.384.295,19 | 0,16 | 1 | 0,26 | 62.368,27 | 2,47 | 15 | 0,20 | 1.321.926,92 | 0,15 | 4,505% | 114,851 |
| 1994 | 34 | 0,45 | 2.096.159,62 | 0,24 | 3 | 0,79 | 21.135,69 | 0,84 | 33 | 0,44 | 2.075.023,93 | 0,24 | 5,387% | 105,201 |
| 1995 | 33 | 0,44 | 1.919.175,85 | 0,22 | 3 | 0,79 | 2.350,11 | 0,09 | 33 | 0,44 | 1.916.825,74 | 0,22 | 5,226% | 93,266 |
| 1996 | 143 | 1,90 | 10.567.437,79 | 1,21 | 7 | 1,85 | 14.373,44 | 0,57 | 143 | 1,90 | 10.553.064,35 | 1,21 | 4,711% | 81,084 |
| 1997 | 427 | 5,66 | 42.553.328,04 | 4,88 | 37 | 9,76 | 190.759,01 | 7,54 | 426 | 5,66 | 42.362.569,03 | 4,88 | 3,967% | 68,855 |
| 1998 | 769 | 10,20 | 72.254.060,43 | 8,29 | 40 | 10,55 | 260.048,95 | 10,28 | 761 | 10,12 | 71.994.011,48 | 8,29 | 4,045% | 57,768 |
| 1999 | 2.073 | 27,49 | 153.642.797,52 | 17,63 | 78 | 20,58 | 769.565,19 | 30,43 | 2.070 | 27,52 | 152.873.232,33 | 17,60 | 3,781% | 46,772 |
| 2000 | 1.746 | 23,15 | 189.433.938,45 | 21,74 | 79 | 20,84 | 553.171,57 | 21,87 | 1.740 | 23,14 | 188.880.766,88 | 21,74 | 3,823% | 35,088 |
| 2001 | 1.116 | 14,80 | 178.717.570,47 | 20,51 | 77 | 20,32 | 472.386,43 | 18,68 | 1.115 | 14,83 | 178.245.184,04 | 20,52 | 3,950% | 21,853 |
| 2002 | 1.022 | 13,55 | 194.770.928,61 | 22,35 | 52 | 13,72 | 176.469,22 | 6,98 | 1.022 | 13,59 | 194.594.459,39 | 22,40 | 3,754% | 10,932 |
| 2003 | 155 | 2,06 | 23.356.513,58 | 2,68 | 2 | 0,53 | 6.463,16 | 0,26 | 155 | 2,06 | 23.350.050,42 | 2,69 | 3,590% | 2,030 |
| Total : | 7.541 | 100,00 | 871.331.593,62 | 100,00 | 379 | 100,00 | 2.529.091,04 | 100,00 | 7.521 | 100,00 | 868.802.502,58 | 100,00 | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 3,865% | 32,712 |
| Media Simple / Average : | | | 115.545,89 | | | | 6.673,06 | | | | 115.516,89 | | 3,950% | 38,731 |
| Mínimo / Minimum : | | | 295,20 | | | | 7,57 | | | | 295,20 | | 0,492% | 09/05/1989 |
| Máximo / Maximum : | | | 6.196.434,80 | | | | 270.269,46 | | | | 6.196.434,80 | | 13,000% | 17/04/2003 |

Medias ponderadas por el principal pendiente de vencimiento / Averages weighted by the outstanding principal.

Tipo Int.: Tipo de interés nominal anual / Int. Rate: Annual nominal interest rate.