

BBVA-4 PYME 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: 31/12/2005

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 |
| 1997 | 12 | 0,20 | 1.734.167,62 | 0,15 | 0 | 0,00 | 0,00 | 0,00 | 12 | 0,20 | 1.734.167,62 | 0,15 | 3,816% | 99,431 |
| 1998 | 2 | 0,03 | 1.505.851,78 | 0,13 | 0 | 0,00 | 0,00 | 0,00 | 2 | 0,03 | 1.505.851,78 | 0,13 | 2,662% | 87,067 |
| 1999 | 10 | 0,17 | 1.695.747,43 | 0,15 | 3 | 1,12 | 4.839,52 | 0,54 | 10 | 0,17 | 1.690.907,91 | 0,15 | 3,677% | 79,317 |
| 2000 | 48 | 0,81 | 10.647.778,89 | 0,93 | 0 | 0,00 | 0,00 | 0,00 | 48 | 0,81 | 10.647.778,89 | 0,93 | 4,889% | 63,413 |
| 2001 | 86 | 1,45 | 27.112.287,76 | 2,37 | 4 | 1,49 | 12.093,14 | 1,35 | 86 | 1,45 | 27.100.194,62 | 2,37 | 3,071% | 54,085 |
| 2002 | 515 | 8,68 | 80.430.398,68 | 7,02 | 7 | 2,61 | 25.404,40 | 2,83 | 515 | 8,68 | 80.404.994,28 | 7,03 | 3,020% | 42,207 |
| 2003 | 743 | 12,53 | 195.579.189,41 | 17,08 | 30 | 11,19 | 155.153,81 | 17,30 | 743 | 12,53 | 195.424.035,60 | 17,08 | 3,010% | 29,795 |
| 2004 | 2.608 | 43,96 | 495.134.194,84 | 43,24 | 141 | 52,61 | 433.760,02 | 48,36 | 2.608 | 43,96 | 494.700.434,82 | 43,24 | 3,072% | 17,314 |
| 2005 | 1.908 | 32,16 | 331.149.602,94 | 28,92 | 83 | 30,97 | 265.712,45 | 29,62 | 1.908 | 32,16 | 330.883.890,49 | 28,92 | 2,903% | 9,652 |
| Total : | 5.932 | 100,00 | 1.144.989.219,35 | 100,00 | 268 | 100,00 | 896.963,34 | 100,00 | 5.932 | 100,00 | 1.144.092.256,01 | 100,00 | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 3,027% | 20,587 |
| Media Simple / Average : | | | 193.019,09 | | | | 3.346,88 | | | | 192.867,88 | | 3,220% | 19,880 |
| Mínimo / Minimum : | | | 3.869,74 | | | | 0,01 | | | | 3.869,74 | | 2,000% | 15/03/1997 |
| Máximo / Maximum : | | | 4.710.012,58 | | | | 75.085,51 | | | | 4.710.012,58 | | 11,070% | 29/04/2005 |

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.