

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: 31/12/2010

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 | 4 | 0,44 | 256.893,94 | 0,18 | 0 | 0,00 | 0,00 | 0,00 | 4 | 0,52 | 256.893,94 | 0,19 | 2,901% | 161,600 |
| 1999 | 4 | 0,44 | 30.858,50 | 0,02 | 0 | 0,00 | 0,00 | 0,00 | 4 | 0,52 | 30.858,50 | 0,02 | 1,809% | 136,060 |
| 2000 | 1 | 0,11 | 32.101,45 | 0,02 | 0 | 0,00 | 0,00 | 0,00 | 1 | 0,13 | 32.101,45 | 0,02 | 4,000% | 129,389 |
| 2001 | 6 | 0,65 | 814.098,21 | 0,56 | 1 | 0,38 | 54.943,03 | 0,54 | 5 | 0,64 | 759.155,18 | 0,56 | 2,454% | 114,020 |
| 2002 | 57 | 6,20 | 8.652.644,29 | 5,97 | 5 | 1,92 | 274.766,52 | 2,68 | 53 | 6,83 | 8.377.877,77 | 6,22 | 2,845% | 102,673 |
| 2003 | 43 | 4,68 | 14.754.735,29 | 10,18 | 14 | 5,36 | 929.238,29 | 9,08 | 37 | 4,77 | 13.825.497,00 | 10,26 | 2,000% | 88,862 |
| 2004 | 444 | 48,31 | 77.377.191,80 | 53,39 | 114 | 43,68 | 4.112.430,13 | 40,16 | 397 | 51,16 | 73.264.761,67 | 54,39 | 2,165% | 75,494 |
| 2005 | 360 | 39,17 | 43.011.997,80 | 29,68 | 127 | 48,66 | 4.867.799,80 | 47,54 | 275 | 35,44 | 38.144.198,00 | 28,32 | 2,090% | 69,942 |
| Total : | 919 | 100,00 | 144.930.521,28 | 100,00 | 261 | 100,00 | 10.239.177,77 | 100,00 | 776 | 100,00 | 134.691.343,51 | 100,00 | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 2,173% | 77,392 |
| Media Simple / Average : | | | 157.704,59 | | | | 39.230,57 | | | | 173.571,32 | | 2,332% | 76,731 |
| Mínimo / Minimum : | | | 0,17 | | | | 0,01 | | | | 308,87 | | 1,115% | 25/03/1997 |
| Máximo / Maximum : | | | 3.062.846,61 | | | | 1.075.425,93 | | | | 3.062.846,61 | | 7,917% | 29/04/2005 |