

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: 31/12/2008

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 |
| 2005 | 108 | 2,52 | 48.579.603,58 | 4,92 | 28 | 4,01 | 158.543,33 | 5,49 | 108 | 2,52 | 48.421.060,25 | 4,91 | 5,578% | 41,877 |
| 2006 | 359 | 8,36 | 117.629.194,75 | 11,90 | 76 | 10,89 | 397.551,02 | 13,75 | 359 | 8,36 | 117.231.643,73 | 11,90 | 5,632% | 30,141 |
| 2007 | 2.861 | 66,64 | 616.006.620,63 | 62,33 | 427 | 61,17 | 1.641.331,17 | 56,79 | 2.861 | 66,64 | 614.365.289,46 | 62,35 | 5,624% | 16,518 |
| 2008 | 965 | 22,48 | 206.045.272,18 | 20,85 | 167 | 23,93 | 692.866,44 | 23,97 | 965 | 22,48 | 205.352.405,74 | 20,84 | 5,770% | 10,329 |
| Total : | 4.293 | 100,00 | 988.260.691,14 | 100,00 | 698 | 100,00 | 2.890.291,96 | 100,00 | 4.293 | 100,00 | 985.370.399,18 | 100,00 | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 5,653% | 18,095 |
| Media Simple / Average : | | | 230.202,82 | | | | 4.140,82 | | | | 229.529,56 | | 5,766% | 16,399 |
| Mínimo / Minimum : | | | 3.753,39 | | | | 0,01 | | | | 3.012,57 | | 3,000% | 12/01/2005 |
| Máximo / Maximum : | | | 9.669.209,74 | | | | 136.388,05 | | | | 9.669.209,74 | | 11,500% | 31/03/2008 |