

# BBVA-2 FTPYME-ICO Fondo de Titulización de Activos

## Cartera de Activos Titulizados / Portfolio of Securitised Assets

### Distribución por Cedentes/Emisores / Distribution by Originators/Issuers

Activos / Assets: Préstamos a PYMES / SME Loans

Fecha / Date: 31/12/2006

Divisa / Currency: EUR

| Cedente/Emisor<br>Originator/Issuer | Principal Titulizado<br>Securitized Principal |               |               |                         | Saldo Vivo de Principal<br>Outstanding Principal Balance |              |               |                       | Principal Vencido Impagado<br>Overdue Principal |            |               |                     | Principal Pendiente Vencimiento<br>Outstanding Principal |              |               |                       |               |
|-------------------------------------|---|---------------|---------------|-------------------------|--|--------------|---------------|-----------------------|---|------------|---------------|---------------------|--|--------------|---------------|-----------------------|---------------|
|                                     | Fecha / Date                                  | Num.          | %             | Importe / Amount        | %  | Num.         | %             | Importe / Amount      | %   | Num.       | %             | Importe / Amount    | %  | Num.         | %             | Importe / Amount      | %             |
| BBVA                                | 28/07/2003                                    | 425           | 3,98          | 94.250.068,86           | 5,14   | 240          | 11,68         | 19.274.073,11         | 12,63   | 21         | 10,77         | 81.332,30           | 2,65   | 238          | 11,94         | 19.192.740,81         | 12,84         |
|                                     | 28/04/2003                                    | 710           | 6,64          | 107.901.837,19          | 5,89   | 293          | 14,26         | 21.281.575,00         | 13,95   | 29         | 14,87         | 405.009,55          | 13,18  | 291          | 14,59         | 20.876.565,45         | 13,96         |
|                                     | 27/01/2003                                    | 589           | 5,51          | 94.526.485,04           | 5,16   | 226          | 11,00         | 14.798.530,45         | 9,70  | 16         | 8,21          | 92.705,72           | 3,02   | 222          | 11,13         | 14.705.824,73         | 9,84          |
|                                     | 28/10/2002                                    | 473           | 4,43          | 104.132.038,08          | 5,68   | 148          | 7,21          | 17.703.824,72         | 11,60   | 17         | 8,72          | 123.078,45          | 4,00   | 145          | 7,27          | 17.580.746,27         | 11,76         |
|                                     | 29/07/2002                                    | 417           | 3,90          | 88.998.255,35           | 4,86   | 179          | 8,71          | 16.064.033,55         | 10,53   | 9          | 4,62          | 53.889,06           | 1,75   | 177          | 8,88          | 16.010.144,49         | 10,71         |
|                                     | 29/04/2002                                    | 357           | 3,34          | 86.428.325,03           | 4,72   | 160          | 7,79          | 11.545.010,59         | 7,57  | 12         | 6,15          | 321.825,72          | 10,47  | 158          | 7,92          | 11.223.184,87         | 7,51          |
|                                     | 28/01/2002                                    | 321           | 3,00          | 81.929.043,75           | 4,47   | 49           | 2,39          | 6.830.035,00          | 4,48  | 10         | 5,13          | 201.667,83          | 6,56   | 44           | 2,21          | 6.628.367,17          | 4,43          |
|                                     | 29/10/2001                                    | 337           | 3,15          | 83.746.496,92           | 4,57   | 48           | 2,34          | 4.600.416,46          | 3,01  | 8          | 4,10          | 73.917,32           | 2,40   | 44           | 2,21          | 4.526.499,14          | 3,03          |
|                                     | 27/07/2001                                    | 315           | 2,95          | 77.158.023,12           | 4,21   | 47           | 2,29          | 3.407.248,67          | 2,23  | 4          | 2,05          | 287.913,03          | 9,37   | 44           | 2,21          | 3.119.335,64          | 2,09          |
|                                     | 27/04/2001                                    | 530           | 4,96          | 114.346.123,14          | 6,24   | 89           | 4,33          | 6.890.370,17          | 4,52  | 7          | 3,59          | 52.757,68           | 1,72   | 86           | 4,31          | 6.837.612,49          | 4,57          |
|                                     | 01/12/2000                                    | 6.212         | 58,13         | 899.393.190,95          | 49,07  | 575          | 27,99         | 30.200.216,64         | 19,79   | 62         | 31,79         | 1.379.973,27        | 44,89  | 545          | 27,33         | 28.820.243,37         | 19,28         |
| <b>Total :</b>                      |   | <b>10.686</b> | <b>100,00</b> | <b>1.832.809.887,42</b> | <b>100,00</b>  | <b>2.054</b> | <b>100,00</b> | <b>152.595.334,36</b> | <b>100,00</b>                                   | <b>195</b> | <b>100,00</b> | <b>3.074.069,93</b> | <b>100,00</b>  | <b>1.994</b> | <b>100,00</b> | <b>149.521.264,43</b> | <b>100,00</b> |

Media Ponderada / Weighted Average :

Media Simple / Average :

Mínimo / Minimum :

Máximo / Maximum :

171.515,06

519,97

9.015.181,57

74.291,79

172,54

3.848.468,99

15.764,46

117,35

222.754,08

74.985,59

172,54

3.848.468,99