

# BBVA-7 FTGENCAT Fondo de Titulización de Activos

## Cartera de Activos Titulizados / Portfolio of Securitised Assets

### Distribución por Indices de Referencia / Distribution by Reference Indexes

Activos / Assets: Préstamos a PYMES / SME Loans

Fecha / Date: 31/12/2009

Divisa / Currency: EUR

| Indices de Referencia<br>Reference Indexes                                              | Saldo Vivo de Principal<br>Outstanding Principal Balance |               |                       |               | Principal Vencido Impagado<br>Overdue Principal |               |                     |               | Principal Pendiente Vencimiento<br>Outstanding Principal |               |                       |               | Tipo Int.<br>Int. Rate | Margen s/Indexe<br>Margin o/Index |       |       |
|-----------------------------------------------------------------------------------------|----------------------------------------------------------|---------------|-----------------------|---------------|-------------------------------------------------|---------------|---------------------|---------------|----------------------------------------------------------|---------------|-----------------------|---------------|------------------------|-----------------------------------|-------|-------|
|                                                                                         | Num.                                                     | %             | Importe / Amount      | %             | Num.                                            | %             | Importe / Amount    | %             | Num.                                                     | %             | Importe / Amount      | %             | Med.Pond.<br>W. Avg.   | M.Pond.<br>W. Avg.                | Min.  | Max.  |
| <b>Interés Variable</b><br><i>Floating Interest</i>                                     | <b>639</b>                                               | <b>73,87</b>  | <b>123.069.664,55</b> | <b>89,64</b>  | <b>96</b>                                       | <b>70,59</b>  | <b>2.088.028,88</b> | <b>84,78</b>  | <b>635</b>                                               | <b>74,18</b>  | <b>120.981.635,67</b> | <b>89,73</b>  | <b>1,999%</b>          |                                   |       |       |
| EURIBOR/MIBOR a 1 mes<br><i>1-month EURIBOR/MIBOR</i>                                   | 6                                                        | 0,69          | 2.483.580,95          | 1,81          | 0                                               | 0,00          | 0,00                | 0,00          | 6                                                        | 0,70          | 2.483.580,95          | 1,84          | 2,701%                 | 0,971                             | 0,350 | 2,250 |
| EURIBOR/MIBOR a 2 meses<br><i>2-month EURIBOR/MIBOR</i>                                 | 5                                                        | 0,58          | 938.331,15            | 0,68          | 1                                               | 0,74          | 2.574,50            | 0,10          | 5                                                        | 0,58          | 935.756,65            | 0,69          | 1,448%                 | 0,673                             | 0,250 | 1,500 |
| EURIBOR/MIBOR a 3 meses<br><i>3-month EURIBOR/MIBOR</i>                                 | 115                                                      | 13,29         | 39.967.417,24         | 29,11         | 22                                              | 16,18         | 1.008.668,85        | 40,95         | 112                                                      | 13,08         | 38.958.748,39         | 28,90         | 1,628%                 | 0,670                             | 0,300 | 2,500 |
| EURIBOR/MIBOR a 4 meses<br><i>4-month EURIBOR/MIBOR</i>                                 | 1                                                        | 0,12          | 22.940,23             | 0,02          | 0                                               | 0,00          | 0,00                | 0,00          | 1                                                        | 0,12          | 22.940,23             | 0,02          | 3,500%                 | 2,250                             | 2,250 | 2,250 |
| EURIBOR/MIBOR a 6 meses<br><i>6-month EURIBOR/MIBOR</i>                                 | 414                                                      | 47,86         | 53.349.091,49         | 38,86         | 50                                              | 36,76         | 854.239,03          | 34,68         | 413                                                      | 48,25         | 52.494.852,46         | 38,94         | 1,905%                 | 0,499                             | 0,000 | 5,000 |
| EURIBOR/MIBOR a 7 meses<br><i>7-month EURIBOR/MIBOR</i>                                 | 1                                                        | 0,12          | 13.182,53             | 0,01          | 1                                               | 0,74          | 942,81              | 0,04          | 1                                                        | 0,12          | 12.239,72             | 0,01          | 2,500%                 | 1,250                             | 1,250 | 1,250 |
| EURIBOR/MIBOR a 1 año<br><i>1-year EURIBOR/MIBOR</i>                                    | 45                                                       | 5,20          | 12.278.517,69         | 8,94          | 11                                              | 8,09          | 124.778,31          | 5,07          | 45                                                       | 5,26          | 12.153.739,38         | 9,01          | 2,297%                 | 1,199                             | 0,150 | 3,000 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br><i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 46                                                       | 5,32          | 13.027.873,06         | 9,49          | 10                                              | 7,35          | 91.420,01           | 3,71          | 46                                                       | 5,37          | 12.936.453,05         | 9,60          | 2,983%                 | 0,728                             | 0,000 | 1,500 |
| M. Hipotecario Bancos<br><i>Mortgage Market: Banks</i>                                  | 4                                                        | 0,46          | 199.080,58            | 0,15          | 0                                               | 0,00          | 0,00                | 0,00          | 4                                                        | 0,47          | 199.080,58            | 0,15          | 4,923%                 | 0,638                             | 0,500 | 1,000 |
| M. Hipotecario Conjunto de Entidades<br><i>Mortgage Market: All Institutions</i>        | 2                                                        | 0,23          | 789.649,63            | 0,58          | 1                                               | 0,74          | 5.405,37            | 0,22          | 2                                                        | 0,23          | 784.244,26            | 0,58          | 3,500%                 | 0,009                             | 0,000 | 0,250 |
| <b>Interés Fijo</b><br><i>Fixed Interest</i>                                            | <b>226</b>                                               | <b>26,13</b>  | <b>14.216.541,69</b>  | <b>10,36</b>  | <b>40</b>                                       | <b>29,41</b>  | <b>374.992,66</b>   | <b>15,22</b>  | <b>221</b>                                               | <b>25,82</b>  | <b>13.841.549,03</b>  | <b>10,27</b>  | <b>5,124%</b>          |                                   |       |       |
| <b>Total :</b>                                                                          | <b>865</b>                                               | <b>100,00</b> | <b>137.286.206,24</b> | <b>100,00</b> | <b>136</b>                                      | <b>100,00</b> | <b>2.463.021,54</b> | <b>100,00</b> | <b>856</b>                                               | <b>100,00</b> | <b>134.823.184,70</b> | <b>100,00</b> |                        |                                   |       |       |
| <b>Media Ponderada / Weighted Average :</b>                                             |                                                          |               |                       |               |                                                 |               |                     |               |                                                          |               |                       |               | <b>2,320%</b>          |                                   |       |       |
| <b>Media Simple / Average :</b>                                                         |                                                          |               | <b>158.712,38</b>     |               |                                                 |               | <b>18.110,45</b>    |               |                                                          |               | <b>157.503,72</b>     |               | <b>2,997%</b>          |                                   |       |       |
| <b>Mínimo / Minimum :</b>                                                               |                                                          |               | <b>404,64</b>         |               |                                                 |               | <b>0,85</b>         |               |                                                          |               | <b>404,64</b>         |               | <b>0,782%</b>          |                                   |       |       |
| <b>Máximo / Maximum :</b>                                                               |                                                          |               | <b>2.903.994,67</b>   |               |                                                 |               | <b>404.283,61</b>   |               |                                                          |               | <b>2.762.503,31</b>   |               | <b>8,000%</b>          |                                   |       |       |