

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: 31/10/2014

Divisa / Currency: EUR

| Indices de Referencia Reference Indexes | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | Tipo Int. Int. Rate | Margen s/Índice Margin o/Index | | |
|---|--|---------------|----------------------|---------------|---|---------------|---------------------|---------------|--|---------------|----------------------|---------------|------------------------|-----------------------------------|-------|-------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Med.Pond. W. Avg. | M.Pond. W. Avg. | Min. | Max. |
| Interés Variable <i>Floating Interest</i> | 134 | 76,57 | 28.795.568,69 | 88,85 | 62 | 65,26 | 7.968.074,21 | 86,93 | 87 | 90,63 | 20.827.494,48 | 89,61 | 1,669% | | | |
| EURIBOR/MIBOR a 1 mes <i>1-month EURIBOR/MIBOR</i> | 2 | 1,14 | 378.941,54 | 1,17 | 0 | 0,00 | 0,00 | 0,00 | 2 | 2,08 | 378.941,54 | 1,63 | 4,750% | 0,000 | 0,000 | 0,000 |
| EURIBOR/MIBOR a 2 meses <i>2-month EURIBOR/MIBOR</i> | 1 | 0,57 | 360.707,53 | 1,11 | 0 | 0,00 | 0,00 | 0,00 | 1 | 1,04 | 360.707,53 | 1,55 | 0,803% | 0,650 | 0,650 | 0,650 |
| EURIBOR/MIBOR a 3 meses <i>3-month EURIBOR/MIBOR</i> | 30 | 17,14 | 11.991.982,91 | 37,00 | 17 | 17,89 | 5.137.103,91 | 56,04 | 19 | 19,79 | 6.854.879,00 | 29,49 | 1,268% | 0,552 | 0,350 | 2,500 |
| EURIBOR/MIBOR a 6 meses <i>6-month EURIBOR/MIBOR</i> | 55 | 31,43 | 7.475.924,96 | 23,07 | 33 | 34,74 | 1.399.388,86 | 15,27 | 24 | 25,00 | 6.076.536,10 | 26,15 | 1,288% | 0,660 | 0,000 | 3,500 |
| EURIBOR/MIBOR a 1 año <i>1-year EURIBOR/MIBOR</i> | 20 | 11,43 | 4.039.575,41 | 12,46 | 7 | 7,37 | 664.796,09 | 7,25 | 16 | 16,67 | 3.374.779,32 | 14,52 | 2,273% | 0,661 | 0,150 | 2,000 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario) <i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 24 | 13,71 | 4.438.938,55 | 13,70 | 4 | 4,21 | 749.298,81 | 8,17 | 23 | 23,96 | 3.689.639,74 | 15,88 | 2,179% | 0,511 | 0,000 | 1,500 |
| M. Hipotecario Bancos <i>Mortgage Market: Banks</i> | 2 | 1,14 | 109.497,79 | 0,34 | 1 | 1,05 | 17.486,54 | 0,19 | 2 | 2,08 | 92.011,25 | 0,40 | 4,848% | 0,540 | 0,500 | 1,000 |
| Interés Fijo <i>Fixed Interest</i> | 41 | 23,43 | 3.612.649,65 | 11,15 | 33 | 34,74 | 1.198.503,57 | 13,07 | 9 | 9,38 | 2.414.146,08 | 10,39 | 4,819% | | | |
| Total : | 175 | 100,00 | 32.408.218,34 | 100,00 | 95 | 100,00 | 9.166.577,78 | 100,00 | 96 | 100,00 | 23.241.640,56 | 100,00 | | | | |
| Media Ponderada / <i>Weighted Average</i> : | | | | | | | | | | | | | 1,996% | | | |
| Media Simple / <i>Average</i> : | | | 185.189,82 | | | | 96.490,29 | | | | 242.100,42 | | 3,039% | | | |
| Mínimo / <i>Minimum</i> : | | | 397,91 | | | | 397,91 | | | | 2.321,27 | | 0,637% | | | |
| Máximo / <i>Maximum</i> : | | | 2.903.994,67 | | | | 2.903.994,67 | | | | 2.197.940,17 | | 7,750% | | | |