

## BBVA-7 FTGENCAT Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Intervalos de Fecha de Vencimiento Final / Distribution by Final Maturity Date Intervals

Activos / Assets: Préstamos a PYMES / SME Loans

Fecha / Date: 31/12/2010

Divisa / Currency: EUR

| Intervalos anuales<br>Annual Intervals | Saldo Vivo de Principal<br>Outstanding Principal Balance |               |                       |               | Principal Vencido Impagado<br>Overdue Principal |               |                     |               | Principal Pendiente Vencimiento<br>Outstanding Principal |               |                      |               | Tipo Interés<br>Interest Rate | Vida residual<br>Residual Life |
|--|--|---------------|-----------------------|---------------|---|---------------|---------------------|---------------|--|---------------|----------------------|---------------|-------------------------------|--------------------------------|
|  | Num.   | %             | Importe / Amount      | %             | Num.  | %             | Importe / Amount    | %             | Num.   | %             | Importe / Amount     | %             | Media Ponderada<br>W. Average | M. Ponderada<br>W. Avg. Months |
| 2009                                   | 3  | 0,47          | 62.194,91             | 0,06          | 3   | 2,54          | 62.194,91           | 1,31          | 0  | 0,00          | 0,00                 | 0,00          | 0,000%                        | 0,000                          |
| 2010                                   | 27   | 4,21          | 1.233.124,16          | 1,23          | 27  | 22,88         | 1.233.124,16        | 26,02         | 0  | 0,00          | 0,00                 | 0,00          | 0,000%                        | 0,000                          |
| 2011                                   | 54   | 8,42          | 2.788.971,70          | 2,78          | 10  | 8,47          | 421.626,38          | 8,90          | 54   | 8,84          | 2.367.345,32         | 2,47          | 1,823%                        | 8,483                          |
| 2012                                   | 324  | 50,55         | 18.798.223,19         | 18,72         | 43  | 36,44         | 1.210.221,32        | 25,53         | 324  | 53,03         | 17.588.001,87        | 18,39         | 2,357%                        | 18,363                         |
| 2013                                   | 19   | 2,96          | 5.175.933,96          | 5,16          | 1   | 0,85          | 11.900,96           | 0,25          | 19   | 3,11          | 5.164.033,00         | 5,40          | 2,322%                        | 29,466                         |
| 2014                                   | 84   | 13,10         | 16.394.590,37         | 16,33         | 11  | 9,32          | 992.412,43          | 20,94         | 84   | 13,75         | 15.402.177,94        | 16,10         | 2,014%                        | 42,233                         |
| 2015                                   | 12   | 1,87          | 2.313.317,76          | 2,30          | 3   | 2,54          | 28.016,64           | 0,59          | 12   | 1,96          | 2.285.301,12         | 2,39          | 2,725%                        | 54,456                         |
| 2016                                   | 17   | 2,65          | 3.777.132,02          | 3,76          | 5   | 4,24          | 103.277,94          | 2,18          | 17   | 2,78          | 3.673.854,08         | 3,84          | 2,454%                        | 65,538                         |
| 2017                                   | 20   | 3,12          | 9.471.596,70          | 9,43          | 4   | 3,39          | 45.740,72           | 0,97          | 20   | 3,27          | 9.425.855,98         | 9,85          | 2,950%                        | 77,943                         |
| 2018                                   | 7  | 1,09          | 1.571.406,52          | 1,57          | 1   | 0,85          | 25.157,75           | 0,53          | 7  | 1,15          | 1.546.248,77         | 1,62          | 2,396%                        | 90,576                         |
| 2019                                   | 22   | 3,43          | 13.475.497,71         | 13,42         | 4   | 3,39          | 561.516,31          | 11,85         | 22   | 3,60          | 12.913.981,40        | 13,50         | 1,824%                        | 102,857                        |
| 2020                                   | 3  | 0,47          | 2.194.200,46          | 2,19          | 2   | 1,69          | 22.857,50           | 0,48          | 3  | 0,49          | 2.171.342,96         | 2,27          | 2,032%                        | 118,622                        |
| 2021                                   | 9  | 1,40          | 4.085.703,17          | 4,07          | 1   | 0,85          | 2.140,05            | 0,05          | 9  | 1,47          | 4.083.563,12         | 4,27          | 2,671%                        | 127,744                        |
| 2022                                   | 21   | 3,28          | 9.825.875,52          | 9,79          | 1   | 0,85          | 4.426,49            | 0,09          | 21   | 3,44          | 9.821.449,03         | 10,27         | 2,785%                        | 139,771                        |
| 2023                                   | 2  | 0,31          | 382.832,28            | 0,38          | 1   | 0,85          | 1.236,22            | 0,03          | 2  | 0,33          | 381.596,06           | 0,40          | 5,041%                        | 152,527                        |
| 2024                                   | 5  | 0,78          | 3.281.413,84          | 3,27          | 0   | 0,00          | 0,00                | 0,00          | 5  | 0,82          | 3.281.413,84         | 3,43          | 1,587%                        | 162,396                        |
| 2026                                   | 3  | 0,47          | 3.228.182,33          | 3,22          | 0   | 0,00          | 0,00                | 0,00          | 3  | 0,49          | 3.228.182,33         | 3,37          | 3,123%                        | 189,878                        |
| 2027                                   | 6  | 0,94          | 895.256,14            | 0,89          | 0   | 0,00          | 0,00                | 0,00          | 6  | 0,98          | 895.256,14           | 0,94          | 2,258%                        | 196,347                        |
| 2029                                   | 1  | 0,16          | 104.859,48            | 0,10          | 0   | 0,00          | 0,00                | 0,00          | 1  | 0,16          | 104.859,48           | 0,11          | 1,825%                        | 219,000                        |
| 2031                                   | 1  | 0,16          | 903.259,49            | 0,90          | 0   | 0,00          | 0,00                | 0,00          | 1  | 0,16          | 903.259,49           | 0,94          | 2,036%                        | 244,000                        |
| 2032                                   | 1  | 0,16          | 428.657,52            | 0,43          | 1   | 0,85          | 14.029,27           | 0,30          | 1  | 0,16          | 414.628,25           | 0,43          | 2,475%                        | 257,000                        |
| <b>Total :</b>                         | <b>641</b>   | <b>100,00</b> | <b>100.392.229,23</b> | <b>100,00</b> | <b>118</b>                                      | <b>100,00</b> | <b>4.739.879,05</b> | <b>100,00</b> | <b>611</b>   | <b>100,00</b> | <b>95.652.350,18</b> | <b>100,00</b> |                               |                                |
| Media Ponderada / Weighted Average :   |  |               |                       |               |   |               |                     |               |  |               |                      |               | <b>2,343%</b>                 | <b>79,409</b>                  |
| Media Simple / Average :               |  |               | <b>156.618,14</b>     |               |   |               | <b>40.168,47</b>    |               |  |               | <b>156.550,49</b>    |               | <b>2,864%</b>                 | <b>39,833</b>                  |
| Mínimo / Minimum :                     |  |               | <b>284,60</b>         |               |   |               | <b>189,37</b>       |               |  |               | <b>642,48</b>        |               | <b>1,200%</b>                 | <b>31/01/2011</b>              |
| Máximo / Maximum :                     |  |               | <b>2.903.994,67</b>   |               |   |               | <b>932.283,61</b>   |               |  |               | <b>2.656.022,98</b>  |               | <b>8,000%</b>                 | <b>31/05/2032</b>              |