

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

### Cartera de Activos Titulizados / Portfolio of Securitised Assets

#### Distribución por Tipos de Garantía / Distribution by Types of Security

Activos / Assets: Préstamos a PYMES / SME Loans

Fecha / Date: 31/12/2006

Divisa / Currency: EUR

| Tipos de Garantía<br>Types of Security                       | Saldo Vivo de Principal<br>Outstanding Principal Balance |               |                       |               | Principal Vencido Impagado<br>Overdue Principal |               |                     |               | Principal Pendiente Vencimiento<br>Outstanding Principal |               |                       |               |
|--------------------------------------------------------------|----------------------------------------------------------|---------------|-----------------------|---------------|-------------------------------------------------|---------------|---------------------|---------------|----------------------------------------------------------|---------------|-----------------------|---------------|
|                                                              | Num.                                                     | %             | Importe / Amount      | %             | Num.                                            | %             | Importe / Amount    | %             | Num.                                                     | %             | Importe / Amount      | %             |
| Garantía de Imposiciones a Plazo Fijo<br>Fixed-Term Deposits | 2                                                        | 0,10          | 427.276,05            | 0,28          | 1                                               | 0,51          | 1.594,47            | 0,05          | 2                                                        | 0,10          | 425.681,58            | 0,28          |
| Garantía de Valores<br>Securities                            | 2                                                        | 0,10          | 104.579,61            | 0,07          | 0                                               | 0,00          | 0,00                | 0,00          | 2                                                        | 0,10          | 104.579,61            | 0,07          |
| Garantía Hipotecaria<br>Mortgage                             | 955                                                      | 46,49         | 114.054.177,72        | 74,74         | 86                                              | 44,10         | 1.477.808,49        | 48,07         | 947                                                      | 47,49         | 112.576.369,23        | 75,29         |
| Garantía Personal<br>Personal Guarantee                      | 92                                                       | 4,48          | 2.464.930,29          | 1,62          | 15                                              | 7,69          | 555.240,91          | 18,06         | 77                                                       | 3,86          | 1.909.689,38          | 1,28          |
| Garantías de Aavales<br>Guarantees                           | 1.002                                                    | 48,78         | 35.499.008,46         | 23,26         | 93                                              | 47,69         | 1.039.426,06        | 33,81         | 965                                                      | 48,40         | 34.459.582,40         | 23,05         |
| Otras Garantías<br>Other                                     | 1                                                        | 0,05          | 45.362,23             | 0,03          | 0                                               | 0,00          | 0,00                | 0,00          | 1                                                        | 0,05          | 45.362,23             | 0,03          |
| <b>Total :</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> |
| <b>Media Ponderada / Weighted Average :</b>                  |                                                          |               |                       |               |                                                 |               |                     |               |                                                          |               |                       |               |
| <b>Media Simple / Average :</b>                              |                                                          |               | <b>74.291,79</b>      |               |                                                 |               | <b>15.764,46</b>    |               |                                                          |               | <b>74.985,59</b>      |               |
| <b>Mínimo / Minimum :</b>                                    |                                                          |               | <b>172,54</b>         |               |                                                 |               | <b>117,35</b>       |               |                                                          |               | <b>172,54</b>         |               |
| <b>Máximo / Maximum :</b>                                    |                                                          |               | <b>3.848.468,99</b>   |               |                                                 |               | <b>222.754,08</b>   |               |                                                          |               | <b>3.848.468,99</b>   |               |