

## BBVA-5 FTPYME Fondo de Titulización de Activos

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

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

Activos / Assets: Préstamos a PYMES / SME Loans

Fecha / Date: 31/10/2015

Divisa / Currency: EUR

| Índices 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/Índice<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>728</b>                                               | <b>90,43</b>  | <b>69.915.698,54</b> | <b>94,67</b>  | <b>337</b>                                      | <b>85,10</b>  | <b>26.571.717,76</b> | <b>90,39</b>  | <b>444</b>                                               | <b>95,90</b>  | <b>43.343.980,78</b> | <b>97,50</b>  | <b>1,494%</b>          |                                   |        |       |
| EURIBOR/MIBOR a 1 mes<br><i>1-month EURIBOR/MIBOR</i>                                   | 6                                                        | 0,75          | 358.577,68           | 0,49          | 5                                               | 1,26          | 165.241,72           | 0,56          | 3                                                        | 0,65          | 193.335,96           | 0,43          | 1,941%                 | 0,939                             | 0,750  | 1,250 |
| EURIBOR/MIBOR a 3 meses<br><i>3-month EURIBOR/MIBOR</i>                                 | 90                                                       | 11,18         | 15.381.782,50        | 20,83         | 32                                              | 8,08          | 7.220.039,26         | 24,56         | 66                                                       | 14,25         | 8.161.743,24         | 18,36         | 1,722%                 | 0,667                             | 0,250  | 2,000 |
| EURIBOR/MIBOR a 4 meses<br><i>4-month EURIBOR/MIBOR</i>                                 | 2                                                        | 0,25          | 27.303,14            | 0,04          | 1                                               | 0,25          | 21.174,20            | 0,07          | 1                                                        | 0,22          | 6.128,94             | 0,01          | 1,500%                 | 1,000                             | 1,000  | 1,000 |
| EURIBOR/MIBOR a 6 meses<br><i>6-month EURIBOR/MIBOR</i>                                 | 288                                                      | 35,78         | 18.368.239,59        | 24,87         | 206                                             | 52,02         | 11.523.385,56        | 39,20         | 90                                                       | 19,44         | 6.844.854,03         | 15,40         | 1,263%                 | 0,592                             | -0,100 | 3,000 |
| EURIBOR/MIBOR a 7 meses<br><i>7-month EURIBOR/MIBOR</i>                                 | 1                                                        | 0,12          | 25.511,41            | 0,03          | 0                                               | 0,00          | 0,00                 | 0,00          | 1                                                        | 0,22          | 25.511,41            | 0,06          | 2,000%                 | 0,750                             | 0,750  | 0,750 |
| EURIBOR/MIBOR a 9 meses<br><i>9-month EURIBOR/MIBOR</i>                                 | 1                                                        | 0,12          | 99.547,45            | 0,13          | 0                                               | 0,00          | 0,00                 | 0,00          | 1                                                        | 0,22          | 99.547,45            | 0,22          | 0,701%                 | 0,600                             | 0,600  | 0,600 |
| EURIBOR/MIBOR a 10 meses<br><i>10-month EURIBOR/MIBOR</i>                               | 1                                                        | 0,12          | 2.606,54             | 0,00          | 1                                               | 0,25          | 2.606,54             | 0,01          | 0                                                        | 0,00          | 0,00                 | 0,00          | - %                    | 0,000                             | 1,000  | 1,000 |
| EURIBOR/MIBOR a 1 año<br><i>1-year EURIBOR/MIBOR</i>                                    | 141                                                      | 17,52         | 19.871.042,66        | 26,91         | 60                                              | 15,15         | 5.554.420,80         | 18,89         | 98                                                       | 21,17         | 14.316.621,86        | 32,20         | 1,570%                 | 0,788                             | 0,450  | 3,000 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br><i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 179                                                      | 22,24         | 15.136.905,69        | 20,50         | 26                                              | 6,57          | 1.977.006,02         | 6,73          | 169                                                      | 36,50         | 13.159.899,67        | 29,60         | 1,305%                 | 0,624                             | 0,250  | 2,500 |
| M. Hipotecario Bancos<br><i>Mortgage Market: Banks</i>                                  | 10                                                       | 1,24          | 200.218,23           | 0,27          | 3                                               | 0,76          | 73.513,95            | 0,25          | 7                                                        | 1,51          | 126.704,28           | 0,29          | 3,518%                 | 0,229                             | 0,000  | 1,000 |
| M. Hipotecario Conjunto de Entidades<br><i>Mortgage Market: All Institutions</i>        | 9                                                        | 1,12          | 443.963,65           | 0,60          | 3                                               | 0,76          | 34.329,71            | 0,12          | 8                                                        | 1,73          | 409.633,94           | 0,92          | 3,567%                 | 0,075                             | -0,250 | 1,000 |
| <b>Interés Fijo</b><br><i>Fixed Interest</i>                                            | <b>77</b>                                                | <b>9,57</b>   | <b>3.938.461,05</b>  | <b>5,33</b>   | <b>59</b>                                       | <b>14,90</b>  | <b>2.824.904,74</b>  | <b>9,61</b>   | <b>19</b>                                                | <b>4,10</b>   | <b>1.113.556,31</b>  | <b>2,50</b>   | <b>3,356%</b>          |                                   |        |       |
| <b>Total :</b>                                                                          | <b>805</b>                                               | <b>100,00</b> | <b>73.854.159,59</b> | <b>100,00</b> | <b>396</b>                                      | <b>100,00</b> | <b>29.396.622,50</b> | <b>100,00</b> | <b>463</b>                                               | <b>100,00</b> | <b>44.457.537,09</b> | <b>100,00</b> |                        |                                   |        |       |
| <b>Media Ponderada / Weighted Average :</b>                                             |                                                          |               |                      |               |                                                 |               |                      |               |                                                          |               |                      |               | <b>1,541%</b>          |                                   |        |       |
| <b>Media Simple / Average :</b>                                                         |                                                          |               | <b>91.744,30</b>     |               |                                                 |               | <b>74.233,90</b>     |               |                                                          |               | <b>96.020,60</b>     |               | <b>2,491%</b>          |                                   |        |       |
| <b>Mínimo / Minimum :</b>                                                               |                                                          |               | <b>1,00</b>          |               |                                                 |               | <b>1,00</b>          |               |                                                          |               | <b>114,14</b>        |               | <b>0,223%</b>          |                                   |        |       |
| <b>Máximo / Maximum :</b>                                                               |                                                          |               | <b>4.382.289,12</b>  |               |                                                 |               | <b>2.258.628,96</b>  |               |                                                          |               | <b>4.382.289,12</b>  |               | <b>7,936%</b>          |                                   |        |       |