

## BBVA-5 FTPYME Fondo de Titulización de Activos

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

#### Distribución por Intervalos de Tipos de Interés Nominal Anual / Distribution by Nominal Annual Interest Rate Intervals

Activos / Assets: Préstamos a PYMES / SME Loans

Fecha / Date: 31/12/2015

Divisa / Currency: EUR

| Intervalos de Tipos de Interés<br>Interest Rate Intervals |       | Saldo Vivo de Principal<br>Outstanding Principal Balance |        |                  |        | Principal Vencido Impagado<br>Overdue Principal |        |                  |        | Principal Pendiente Vencimiento<br>Outstanding Principal |        |                  |        | % Tipo de Interés<br>% Interest Rate |       |       |
|-----------------------------------------------------------|-------|----------------------------------------------------------|--------|------------------|--------|-------------------------------------------------|--------|------------------|--------|----------------------------------------------------------|--------|------------------|--------|--------------------------------------|-------|-------|
|                                                           |       | Num.                                                     | %      | Importe / Amount | %      | Num.                                            | %      | Importe / Amount | %      | Num.                                                     | %      | Importe / Amount | %      | Med.Pond.<br>W. Avg.                 | Min.  | Max.  |
| 0,000                                                     | 0,499 | 22                                                       | 2,87   | 4.320.585,31     | 6,21   | 0                                               | 0,00   | 0,00             | 0,00   | 22                                                       | 5,18   | 4.320.585,31     | 10,74  | 0,405                                | 0,237 | 0,474 |
| 0,500                                                     | 0,999 | 162                                                      | 21,12  | 15.134.166,83    | 21,74  | 19                                              | 4,85   | 889.831,88       | 3,03   | 154                                                      | 36,24  | 14.244.334,95    | 35,40  | 0,746                                | 0,511 | 0,987 |
| 1,000                                                     | 1,499 | 107                                                      | 13,95  | 5.703.186,80     | 8,19   | 40                                              | 10,20  | 1.488.236,53     | 5,07   | 78                                                       | 18,35  | 4.214.950,27     | 10,48  | 1,151                                | 1,000 | 1,496 |
| 1,500                                                     | 1,999 | 55                                                       | 7,17   | 3.089.603,81     | 4,44   | 53                                              | 13,52  | 3.042.980,80     | 10,36  | 3                                                        | 0,71   | 46.623,01        | 0,12   | 1,538                                | 1,500 | 1,987 |
| 2,000                                                     | 2,499 | 98                                                       | 12,78  | 19.896.283,74    | 28,58  | 46                                              | 11,73  | 9.737.956,61     | 33,15  | 61                                                       | 14,35  | 10.158.327,13    | 25,25  | 2,007                                | 2,000 | 2,498 |
| 2,500                                                     | 2,999 | 59                                                       | 7,69   | 6.023.244,32     | 8,65   | 36                                              | 9,18   | 2.832.391,21     | 9,64   | 32                                                       | 7,53   | 3.190.853,11     | 7,93   | 2,562                                | 2,500 | 2,993 |
| 3,000                                                     | 3,499 | 34                                                       | 4,43   | 2.374.021,66     | 3,41   | 21                                              | 5,36   | 1.265.902,73     | 4,31   | 15                                                       | 3,53   | 1.108.118,93     | 2,75   | 3,046                                | 3,000 | 3,473 |
| 3,500                                                     | 3,999 | 62                                                       | 8,08   | 2.800.663,60     | 4,02   | 20                                              | 5,10   | 466.926,60       | 1,59   | 49                                                       | 11,53  | 2.333.737,00     | 5,80   | 3,516                                | 3,500 | 3,880 |
| 4,000                                                     | 4,499 | 39                                                       | 5,08   | 2.663.166,27     | 3,83   | 33                                              | 8,42   | 2.340.843,82     | 7,97   | 6                                                        | 1,41   | 322.322,45       | 0,80   | 4,308                                | 4,000 | 4,480 |
| 4,500                                                     | 4,999 | 19                                                       | 2,48   | 543.887,81       | 0,78   | 15                                              | 3,83   | 292.124,38       | 0,99   | 4                                                        | 0,94   | 251.763,43       | 0,63   | 4,657                                | 4,500 | 4,995 |
| 5,000                                                     | 5,499 | 38                                                       | 4,95   | 3.100.880,86     | 4,45   | 37                                              | 9,44   | 3.056.461,09     | 10,40  | 1                                                        | 0,24   | 44.419,77        | 0,11   | 5,200                                | 5,000 | 5,449 |
| 5,500                                                     | 5,999 | 39                                                       | 5,08   | 3.029.555,41     | 4,35   | 39                                              | 9,95   | 3.029.555,41     | 10,31  | 0                                                        | 0,00   | 0,00             | 0,00   | 0,000                                | 5,500 | 5,950 |
| 6,000                                                     | 6,499 | 16                                                       | 2,09   | 585.582,48       | 0,84   | 16                                              | 4,08   | 585.582,48       | 1,99   | 0                                                        | 0,00   | 0,00             | 0,00   | 0,000                                | 6,000 | 6,460 |
| 6,500                                                     | 6,999 | 7                                                        | 0,91   | 192.374,31       | 0,28   | 7                                               | 1,79   | 192.374,31       | 0,65   | 0                                                        | 0,00   | 0,00             | 0,00   | 0,000                                | 6,500 | 6,750 |
| 7,000                                                     | 7,499 | 8                                                        | 1,04   | 112.541,58       | 0,16   | 8                                               | 2,04   | 112.541,58       | 0,38   | 0                                                        | 0,00   | 0,00             | 0,00   | 0,000                                | 7,000 | 7,312 |
| 7,500                                                     | 7,999 | 2                                                        | 0,26   | 44.364,56        | 0,06   | 2                                               | 0,51   | 44.364,56        | 0,15   | 0                                                        | 0,00   | 0,00             | 0,00   | 0,000                                | 7,562 | 7,936 |
| Total :                                                   |       | 767                                                      | 100,00 | 69.614.109,35    | 100,00 | 392                                             | 100,00 | 29.378.073,99    | 100,00 | 425                                                      | 100,00 | 40.236.035,36    | 100,00 |                                      |       |       |
| Media Ponderada / Weighted Average :                      |       |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 1,497                                |       |       |
| Media Simple / Average :                                  |       | 90.761,55                                                |        |                  |        | 74.944,07                                       |        |                  |        | 94.673,02                                                |        |                  |        | 2,516                                |       |       |
| Mínimo / Minimum :                                        |       | 1,00                                                     |        |                  |        | 1,00                                            |        |                  |        | 556,87                                                   |        |                  |        | 0,237                                |       |       |
| Máximo / Maximum :                                        |       | 4.316.798,43                                             |        |                  |        | 2.235.085,12                                    |        |                  |        | 4.316.798,43                                             |        |                  |        | 7,936                                |       |       |