

## BBVA-5 FTPYME 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: 31/12/2014

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 |
| 2007                                        | 3                                                        | 0,31          | 36.924,91            | 0,04          | 3                                               | 0,70          | 36.924,91            | 0,12          | 0                                                        | 0,00          | 0,00                 | 0,00          | 0,000%                        | 0,000                          |
| 2008                                        | 18                                                       | 1,87          | 682.258,71           | 0,69          | 18                                              | 4,23          | 682.258,71           | 2,17          | 0                                                        | 0,00          | 0,00                 | 0,00          | 0,000%                        | 0,000                          |
| 2009                                        | 46                                                       | 4,78          | 1.549.168,90         | 1,56          | 46                                              | 10,80         | 1.549.168,90         | 4,93          | 0                                                        | 0,00          | 0,00                 | 0,00          | 0,000%                        | 0,000                          |
| 2010                                        | 44                                                       | 4,57          | 2.968.125,73         | 2,99          | 44                                              | 10,33         | 2.968.125,73         | 9,44          | 0                                                        | 0,00          | 0,00                 | 0,00          | 0,000%                        | 0,000                          |
| 2011                                        | 117                                                      | 12,15         | 5.713.610,84         | 5,76          | 117                                             | 27,46         | 5.713.610,84         | 18,18         | 0                                                        | 0,00          | 0,00                 | 0,00          | 0,000%                        | 0,000                          |
| 2012                                        | 28                                                       | 2,91          | 2.175.805,56         | 2,19          | 28                                              | 6,57          | 2.175.805,56         | 6,92          | 0                                                        | 0,00          | 0,00                 | 0,00          | 0,000%                        | 0,000                          |
| 2013                                        | 50                                                       | 5,19          | 4.470.013,09         | 4,51          | 50                                              | 11,74         | 4.470.013,09         | 14,22         | 0                                                        | 0,00          | 0,00                 | 0,00          | 0,000%                        | 0,000                          |
| 2014                                        | 13                                                       | 1,35          | 1.453.817,41         | 1,47          | 13                                              | 3,05          | 1.453.817,41         | 4,63          | 0                                                        | 0,00          | 0,00                 | 0,00          | 0,000%                        | 0,000                          |
| 2015                                        | 175                                                      | 18,17         | 8.401.249,93         | 8,47          | 34                                              | 7,98          | 3.881.010,51         | 12,35         | 167                                                      | 26,63         | 4.520.239,42         | 6,68          | 1,597%                        | 8,047                          |
| 2016                                        | 97                                                       | 10,07         | 10.808.934,53        | 10,90         | 13                                              | 3,05          | 1.386.663,51         | 4,41          | 95                                                       | 15,15         | 9.422.271,02         | 13,92         | 1,530%                        | 18,743                         |
| 2017                                        | 106                                                      | 11,01         | 10.164.002,58        | 10,25         | 20                                              | 4,69          | 1.627.052,66         | 5,18          | 104                                                      | 16,59         | 8.536.949,92         | 12,61         | 2,101%                        | 31,988                         |
| 2018                                        | 54                                                       | 5,61          | 6.689.156,86         | 6,75          | 5                                               | 1,17          | 111.754,24           | 0,36          | 53                                                       | 8,45          | 6.577.402,62         | 9,72          | 1,872%                        | 44,474                         |
| 2019                                        | 64                                                       | 6,65          | 12.727.586,51        | 12,84         | 11                                              | 2,58          | 2.446.302,46         | 7,78          | 61                                                       | 9,73          | 10.281.284,05        | 15,19         | 1,662%                        | 55,163                         |
| 2020                                        | 79                                                       | 8,20          | 11.207.319,42        | 11,31         | 13                                              | 3,05          | 433.036,99           | 1,38          | 79                                                       | 12,60         | 10.774.282,43        | 15,91         | 1,702%                        | 67,069                         |
| 2021                                        | 6                                                        | 0,62          | 1.762.003,48         | 1,78          | 0                                               | 0,00          | 0,00                 | 0,00          | 6                                                        | 0,96          | 1.762.003,48         | 2,60          | 1,292%                        | 80,819                         |
| 2022                                        | 7                                                        | 0,73          | 3.580.426,49         | 3,61          | 1                                               | 0,23          | 12.280,93            | 0,04          | 7                                                        | 1,12          | 3.568.145,56         | 5,27          | 1,798%                        | 88,707                         |
| 2023                                        | 11                                                       | 1,14          | 1.379.357,32         | 1,39          | 1                                               | 0,23          | 34.269,26            | 0,11          | 11                                                       | 1,75          | 1.345.088,06         | 1,99          | 1,905%                        | 103,103                        |
| 2024                                        | 15                                                       | 1,56          | 1.669.046,19         | 1,68          | 1                                               | 0,23          | 2.796,90             | 0,01          | 15                                                       | 2,39          | 1.666.249,29         | 2,46          | 1,090%                        | 115,051                        |
| 2025                                        | 18                                                       | 1,87          | 10.426.597,95        | 10,52         | 5                                               | 1,17          | 2.424.824,24         | 7,71          | 17                                                       | 2,71          | 8.001.773,71         | 11,82         | 1,746%                        | 129,241                        |
| 2026                                        | 2                                                        | 0,21          | 178.353,43           | 0,18          | 2                                               | 0,47          | 3.184,06             | 0,01          | 2                                                        | 0,32          | 175.169,37           | 0,26          | 1,621%                        | 134,558                        |
| 2028                                        | 2                                                        | 0,21          | 291.107,40           | 0,29          | 1                                               | 0,23          | 19.628,86            | 0,06          | 2                                                        | 0,32          | 271.478,54           | 0,40          | 2,577%                        | 160,703                        |
| 2029                                        | 5                                                        | 0,52          | 473.602,62           | 0,48          | 0                                               | 0,00          | 0,00                 | 0,00          | 5                                                        | 0,80          | 473.602,62           | 0,70          | 1,294%                        | 172,537                        |
| 2032                                        | 1                                                        | 0,10          | 159.252,71           | 0,16          | 0                                               | 0,00          | 0,00                 | 0,00          | 1                                                        | 0,16          | 159.252,71           | 0,24          | 3,500%                        | 212,000                        |
| 2033                                        | 1                                                        | 0,10          | 73.799,20            | 0,07          | 0                                               | 0,00          | 0,00                 | 0,00          | 1                                                        | 0,16          | 73.799,20            | 0,11          | 1,204%                        | 221,000                        |
| 2034                                        | 1                                                        | 0,10          | 92.037,01            | 0,09          | 0                                               | 0,00          | 0,00                 | 0,00          | 1                                                        | 0,16          | 92.037,01            | 0,14          | 1,149%                        | 231,000                        |
| <b>Total :</b>                              | <b>963</b>                                               | <b>100,00</b> | <b>99.133.558,78</b> | <b>100,00</b> | <b>426</b>                                      | <b>100,00</b> | <b>31.432.529,77</b> | <b>100,00</b> | <b>627</b>                                               | <b>100,00</b> | <b>67.701.029,01</b> | <b>100,00</b> |                               |                                |
| <b>Media Ponderada / Weighted Average :</b> |                                                          |               |                      |               |                                                 |               |                      |               |                                                          |               |                      |               | <b>1,724%</b>                 | <b>60,739</b>                  |
| <b>Media Simple / Average :</b>             |                                                          |               | <b>102.942,43</b>    |               |                                                 |               | <b>73.785,28</b>     |               |                                                          |               | <b>107.976,12</b>    |               | <b>2,462%</b>                 | <b>18,604</b>                  |
| <b>Mínimo / Minimum :</b>                   |                                                          |               | <b>1,00</b>          |               |                                                 |               | <b>0,03</b>          |               |                                                          |               | <b>305,24</b>        |               | <b>0,330%</b>                 | <b>17/01/2015</b>              |
| <b>Máximo / Maximum :</b>                   |                                                          |               | <b>4.706.490,63</b>  |               |                                                 |               | <b>2.375.348,16</b>  |               |                                                          |               | <b>4.706.490,63</b>  |               | <b>7,936%</b>                 | <b>31/03/2034</b>              |

Medias ponderadas por el principal pendiente de vencimiento / Averages weighted by the outstanding principal.

Tipo Interés: Tipo de interés nominal anual / Interest Rate: Annual nominal interest rate.