

## BBVA-5 FTPYME Fondo de Titulación 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: 31/12/2011

Divisa / Currency: EUR

| Tipos de Garantía<br><i>Types of Security</i>  | Saldo Vivo de Principal<br><i>Outstanding Principal Balance</i> |               |                       |               | Principal Vencido Impagado<br><i>Overdue Principal</i> |               |                      |               | Principal Pendiente Vencimiento<br><i>Outstanding Principal</i> |               |                       |               |
|--|---|---------------|-----------------------|---------------|--|---------------|----------------------|---------------|---|---------------|-----------------------|---------------|
|  | Num.  | %             | Importe / Amount      | %             | Num.   | %             | Importe / Amount     | %             | Num.  | %             | Importe / Amount      | %             |
| * Garantía hipoteca inmobiliaria<br><i>Real Estate Mortgage</i>                              | 895   | 34,96         | 171.885.577,68        | 59,90         | 239  | 29,65         | 7.728.643,71         | 27,98         | 890   | 40,66         | 164.156.933,97        | 63,31         |
| ** Garantías reales: otras<br><i>Security interests: other</i>                               | 11  | 0,43          | 2.984.737,68          | 1,04          | 7  | 0,87          | 754.307,72           | 2,73          | 8   | 0,37          | 2.230.429,96          | 0,86          |
| Garantía aval o fianza de terceros<br><i>Third-party bond or guarantee</i>                   | 3   | 0,12          | 285.858,17            | 0,10          | 1  | 0,12          | 2.732,29             | 0,01          | 3   | 0,14          | 283.125,88            | 0,11          |
| Garantía personal (sin garantía especial)<br><i>Personal guarantee (no special security)</i> | 1.651   | 64,49         | 111.777.657,31        | 38,96         | 559  | 69,35         | 19.139.760,07        | 69,28         | 1.288   | 58,84         | 92.637.897,24         | 35,72         |
| <b>Total :</b>   | <b>2.560</b>  | <b>100,00</b> | <b>286.933.830,84</b> | <b>100,00</b> | <b>806</b>   | <b>100,00</b> | <b>27.625.443,79</b> | <b>100,00</b> | <b>2.189</b>  | <b>100,00</b> | <b>259.308.387,05</b> | <b>100,00</b> |
| <b>Media Ponderada / Weighted Average :</b>  |   |               |                       |               |  |               |                      |               |   |               |                       |               |
| <b>Media Simple / Average :</b>  |   |               | <b>112.083,53</b>     |               |  |               | <b>34.274,74</b>     |               |   |               | <b>118.459,75</b>     |               |
| <b>Mínimo / Minimum :</b>  |   |               | <b>0,09</b>           |               |  |               | <b>0,09</b>          |               |   |               | <b>211,01</b>         |               |
| <b>Máximo / Maximum :</b>  |   |               | <b>5.805.767,38</b>   |               |  |               | <b>2.121.420,42</b>  |               |   |               | <b>5.805.767,38</b>   |               |

\* Pueden incorporar adicionalmente, en su caso, garantías personales de terceros y/o garantías reales  
May in addition include third-party personal guarantees, as the case may be, and/or security interests

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