

BBVA EMPRESAS 5 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Indices de Referencia / Distribution by Reference Indexes

Activos / Assets: Préstamos a empresas / Enterprise loans

Fecha / Date: 31/10/2013

Divisa / Currency: EUR

| Indices de Referencia Reference Indexes | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | Tipo Int. Int. Rate | Margen s/Indice Margin o/Index | | |
|---|--|--------------|-----------------------|--------------|---|--------------|----------------------|--------------|--|--------------|-----------------------|--------------|------------------------|-----------------------------------|--------|-------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Med.Pond. W. Avg. | M.Pond. W. Avg. | Min. | Max. |
| Interés Variable <i>Floating Interest</i> | 1.533 | 72,79 | 511.855.202,40 | 95,55 | 258 | 61,43 | 17.470.190,13 | 84,79 | 1.503 | 75,07 | 494.385.012,27 | 95,98 | 1,911% | | | |
| EURIBOR/MIBOR a 1 mes <i>1-month EURIBOR/MIBOR</i> | 14 | 0,66 | 14.883.209,98 | 2,78 | 0 | 0,00 | 0,00 | 0,00 | 14 | 0,70 | 14.883.209,98 | 2,89 | 1,006% | 1,027 | 0,350 | 3,000 |
| EURIBOR/MIBOR a 2 meses <i>2-month EURIBOR/MIBOR</i> | 13 | 0,62 | 2.272.077,70 | 0,42 | 3 | 0,71 | 10.862,46 | 0,05 | 13 | 0,65 | 2.261.215,24 | 0,44 | 3,177% | 3,003 | 0,750 | 4,000 |
| EURIBOR/MIBOR a 3 meses <i>3-month EURIBOR/MIBOR</i> | 155 | 7,36 | 209.423.270,34 | 39,09 | 27 | 6,43 | 3.414.413,54 | 16,57 | 152 | 7,59 | 206.008.856,80 | 40,00 | 1,567% | 1,259 | 0,080 | 4,000 |
| EURIBOR/MIBOR a 4 meses <i>4-month EURIBOR/MIBOR</i> | 1 | 0,05 | 34.068,22 | 0,01 | 1 | 0,24 | 34.068,22 | 0,17 | 0 | 0,00 | 0,00 | 0,00 | - % | 0,000 | 3,500 | 3,500 |
| EURIBOR/MIBOR a 5 meses <i>5-month EURIBOR/MIBOR</i> | 7 | 0,33 | 193.995,83 | 0,04 | 0 | 0,00 | 0,00 | 0,00 | 7 | 0,35 | 193.995,83 | 0,04 | 3,773% | 3,475 | 1,250 | 4,000 |
| EURIBOR/MIBOR a 6 meses <i>6-month EURIBOR/MIBOR</i> | 635 | 30,15 | 115.743.444,42 | 21,61 | 93 | 22,14 | 8.835.486,36 | 42,88 | 630 | 31,47 | 106.907.958,06 | 20,76 | 2,246% | 1,714 | 0,000 | 5,000 |
| EURIBOR/MIBOR a 8 meses <i>8-month EURIBOR/MIBOR</i> | 3 | 0,14 | 106.395,87 | 0,02 | 0 | 0,00 | 0,00 | 0,00 | 3 | 0,15 | 106.395,87 | 0,02 | 1,367% | 0,868 | 0,850 | 3,000 |
| EURIBOR/MIBOR a 11 meses <i>11-month EURIBOR/MIBOR</i> | 9 | 0,43 | 219.436,95 | 0,04 | 2 | 0,48 | 8.022,15 | 0,04 | 9 | 0,45 | 211.414,80 | 0,04 | 2,495% | 1,623 | 0,350 | 4,000 |
| EURIBOR/MIBOR a 1 año <i>1-year EURIBOR/MIBOR</i> | 549 | 26,07 | 149.099.936,06 | 27,83 | 98 | 23,33 | 4.995.607,20 | 24,25 | 531 | 26,52 | 144.104.328,86 | 27,98 | 2,198% | 1,261 | 0,000 | 6,200 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario) <i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 127 | 6,03 | 18.816.901,39 | 3,51 | 29 | 6,90 | 163.103,46 | 0,79 | 125 | 6,24 | 18.653.797,93 | 3,62 | 2,032% | 1,001 | 0,000 | 4,000 |
| M. Hipotecario Bancos <i>Mortgage Market: Banks</i> | 11 | 0,52 | 598.566,21 | 0,11 | 2 | 0,48 | 5.484,42 | 0,03 | 11 | 0,55 | 593.081,79 | 0,12 | 3,583% | 0,189 | 0,000 | 1,750 |
| M. Hipotecario Conjunto de Entidades <i>Mortgage Market: All Institutions</i> | 9 | 0,43 | 463.899,43 | 0,09 | 3 | 0,71 | 3.142,32 | 0,02 | 8 | 0,40 | 460.757,11 | 0,09 | 3,521% | 0,148 | -0,917 | 1,000 |
| Interés Fijo <i>Fixed Interest</i> | 573 | 27,21 | 23.832.269,51 | 4,45 | 162 | 38,57 | 3.133.949,64 | 15,21 | 499 | 24,93 | 20.698.319,87 | 4,02 | 4,664% | | | |

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Cartera de Activos Titulizados / *Portfolio of Securitised Assets*

Distribución por Indices de Referencia / *Distribution by Reference Indexes*

Activos / *Assets*: Préstamos a empresas / *Enterprise loans*

Fecha / *Date*: 31/10/2013

Divisa / *Currency*: EUR

| Indices de Referencia <i>Reference Indexes</i> | Saldo Vivo de Principal <i>Outstanding Principal Balance</i> | | | | Principal Vencido Impagado <i>Overdue Principal</i> | | | | Principal Pendiente Vencimiento <i>Outstanding Principal</i> | | | | Tipo Int. <i>Int. Rate</i> | Margen s/Indice <i>Margin o/Index</i> | | |
|---|---|--------|-------------------------|--------|--|--------|-------------------------|--------|---|--------|-------------------------|--------|-------------------------------|--|------|------|
| | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Med.Pond. <i>W. Avg.</i> | M.Pond. <i>W. Avg.</i> | Min. | Max. |
| Total : | 2.106 | 100,00 | 535.687.471,91 | 100,00 | 420 | 100,00 | 20.604.139,77 | 100,00 | 2.002 | 100,00 | 515.083.332,14 | 100,00 | | | | |
| Media Ponderada / <i>Weighted Average</i> : | | | | | | | | | | | | | 2,022% | | | |
| Media Simple / <i>Average</i> : | | | 254.362,52 | | | | 49.057,48 | | | | 257.284,38 | | 3,278% | | | |
| Mínimo / <i>Minimum</i> : | | | 0,40 | | | | 1,44 | | | | 0,40 | | 0,303% | | | |
| Máximo / <i>Maximum</i> : | | | 20.000.000,00 | | | | 7.606.869,00 | | | | 20.000.000,00 | | 15,000% | | | |