

BBVA EMPRESAS 5 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Intervalos de Fecha de Formalización / Distribution by Arrangement Date Intervals

Activos / Assets: Préstamos a empresas / Enterprise loans

Fecha / Date: 31/12/2011

Divisa / Currency: EUR

| Intervalos anuales Annual Intervals | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | Tipo Interés Interest Rate | Antigüedad Age |
|--|--|---------------|-----------------------|---------------|---|---------------|----------------------|---------------|--|---------------|-----------------------|---------------|-------------------------------|----------------------------------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Media Pond. W. Average | M. Pond. Meses W. Avg. Months |
| 2000 | 24 | 0,49 | 1.930.930,89 | 0,21 | 0 | 0,00 | 0,00 | 0,00 | 24 | 0,49 | 1.930.930,89 | 0,21 | 3,654% | 138,312 |
| 2001 | 21 | 0,43 | 2.211.775,67 | 0,24 | 3 | 0,52 | 4.573,78 | 0,04 | 21 | 0,43 | 2.207.201,89 | 0,24 | 3,007% | 124,938 |
| 2002 | 66 | 1,34 | 11.054.698,28 | 1,19 | 9 | 1,56 | 35.243,63 | 0,32 | 66 | 1,35 | 11.019.454,65 | 1,20 | 2,811% | 111,228 |
| 2003 | 89 | 1,81 | 12.432.581,79 | 1,34 | 10 | 1,73 | 31.886,70 | 0,29 | 87 | 1,78 | 12.400.695,09 | 1,35 | 2,901% | 102,815 |
| 2004 | 170 | 3,46 | 7.764.990,12 | 0,84 | 13 | 2,25 | 23.500,29 | 0,21 | 169 | 3,46 | 7.741.489,83 | 0,84 | 2,869% | 89,646 |
| 2005 | 247 | 5,02 | 36.782.997,45 | 3,96 | 22 | 3,81 | 59.935,79 | 0,54 | 243 | 4,97 | 36.723.061,66 | 4,00 | 2,692% | 76,930 |
| 2006 | 350 | 7,12 | 38.455.081,14 | 4,14 | 37 | 6,40 | 1.329.819,54 | 12,00 | 337 | 6,89 | 37.125.261,60 | 4,04 | 2,271% | 64,095 |
| 2007 | 460 | 9,35 | 59.333.260,10 | 6,38 | 48 | 8,30 | 148.064,45 | 1,34 | 460 | 9,41 | 59.185.195,65 | 6,45 | 2,475% | 52,184 |
| 2008 | 616 | 12,52 | 146.349.062,37 | 15,75 | 42 | 7,27 | 545.655,88 | 4,92 | 614 | 12,56 | 145.803.406,49 | 15,88 | 2,670% | 41,666 |
| 2009 | 1.899 | 38,61 | 325.299.801,84 | 35,01 | 282 | 48,79 | 5.618.921,69 | 50,71 | 1.894 | 38,74 | 319.680.880,15 | 34,82 | 3,658% | 28,351 |
| 2010 | 977 | 19,86 | 287.676.443,31 | 30,96 | 112 | 19,38 | 3.283.572,19 | 29,63 | 974 | 19,92 | 284.392.871,12 | 30,97 | 3,733% | 19,924 |
| Total : | 4.919 | 100,00 | 929.291.622,96 | 100,00 | 578 | 100,00 | 11.081.173,94 | 100,00 | 4.889 | 100,00 | 918.210.449,02 | 100,00 | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 3,325% | 35,760 |
| Media Simple / Average : | | | 188.918,81 | | | | 19.171,58 | | | | 187.811,51 | | 4,537% | 41,154 |
| Mínimo / Minimum : | | | 63,27 | | | | 12,57 | | | | 63,94 | | 0,852% | 25/01/2000 |
| Máximo / Maximum : | | | 20.000.000,00 | | | | 4.000.000,00 | | | | 20.000.000,00 | | 15,000% | 05/07/2010 |