

## BBVA-6 FTPYME 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 PYMES / SME Loans

Fecha / Date: 31/10/2013

Divisa / Currency: EUR

| Indices de Referencia<br>Reference Indexes                                              | Saldo Vivo de Principal<br>Outstanding Principal Balance |               |                       |               | Principal Vencido Impagado<br>Overdue Principal |               |                      |               | Principal Pendiente Vencimiento<br>Outstanding Principal |               |                       |               | Tipo Int.<br>Int. Rate | Margen s/Índice<br>Margin o/Index |       |       |
|-----------------------------------------------------------------------------------------|----------------------------------------------------------|---------------|-----------------------|---------------|-------------------------------------------------|---------------|----------------------|---------------|----------------------------------------------------------|---------------|-----------------------|---------------|------------------------|-----------------------------------|-------|-------|
|                                                                                         | Num.                                                     | %             | Importe / Amount      | %             | Num.                                            | %             | Importe / Amount     | %             | Num.                                                     | %             | Importe / Amount      | %             | Med.Pond.<br>W. Avg.   | M.Pond.<br>W. Avg.                | Min.  | Max.  |
| <b>Interés Variable</b><br><i>Floating Interest</i>                                     | <b>1.178</b>                                             | <b>87,65</b>  | <b>172.257.920,55</b> | <b>93,94</b>  | <b>570</b>                                      | <b>84,07</b>  | <b>40.114.386,97</b> | <b>92,62</b>  | <b>822</b>                                               | <b>91,54</b>  | <b>132.143.533,58</b> | <b>94,35</b>  | <b>1,669%</b>          |                                   |       |       |
| EURIBOR/MIBOR a 2 meses<br><i>2-month EURIBOR/MIBOR</i>                                 | 5                                                        | 0,37          | 857.030,97            | 0,47          | 2                                               | 0,29          | 309.922,16           | 0,72          | 3                                                        | 0,33          | 547.108,81            | 0,39          | 0,761%                 | 0,588                             | 0,550 | 1,500 |
| EURIBOR/MIBOR a 3 meses<br><i>3-month EURIBOR/MIBOR</i>                                 | 184                                                      | 13,69         | 45.563.387,92         | 24,85         | 95                                              | 14,01         | 11.203.145,41        | 25,87         | 108                                                      | 12,03         | 34.360.242,51         | 24,53         | 1,736%                 | 0,606                             | 0,250 | 3,000 |
| EURIBOR/MIBOR a 4 meses<br><i>4-month EURIBOR/MIBOR</i>                                 | 1                                                        | 0,07          | 47.074,14             | 0,03          | 0                                               | 0,00          | 0,00                 | 0,00          | 1                                                        | 0,11          | 47.074,14             | 0,03          | 0,900%                 | 0,650                             | 0,650 | 0,650 |
| EURIBOR/MIBOR a 5 meses<br><i>5-month EURIBOR/MIBOR</i>                                 | 2                                                        | 0,15          | 229.305,34            | 0,13          | 0                                               | 0,00          | 0,00                 | 0,00          | 2                                                        | 0,22          | 229.305,34            | 0,16          | 1,702%                 | 0,962                             | 0,950 | 1,000 |
| EURIBOR/MIBOR a 6 meses<br><i>6-month EURIBOR/MIBOR</i>                                 | 518                                                      | 38,54         | 52.874.771,19         | 28,84         | 282                                             | 41,59         | 16.111.862,64        | 37,20         | 316                                                      | 35,19         | 36.762.908,55         | 26,25         | 1,284%                 | 0,567                             | 0,000 | 3,500 |
| EURIBOR/MIBOR a 10 meses<br><i>10-month EURIBOR/MIBOR</i>                               | 3                                                        | 0,22          | 80.487,96             | 0,04          | 1                                               | 0,15          | 1.273,63             | 0,00          | 3                                                        | 0,33          | 79.214,33             | 0,06          | 1,954%                 | 0,992                             | 0,750 | 1,250 |
| EURIBOR/MIBOR a 1 año<br><i>1-year EURIBOR/MIBOR</i>                                    | 317                                                      | 23,59         | 50.897.053,20         | 27,76         | 147                                             | 21,68         | 11.535.228,57        | 26,63         | 244                                                      | 27,17         | 39.361.824,63         | 28,10         | 1,883%                 | 0,753                             | 0,250 | 4,620 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br><i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 129                                                      | 9,60          | 20.760.789,18         | 11,32         | 37                                              | 5,46          | 945.900,18           | 2,18          | 127                                                      | 14,14         | 19.814.889,00         | 14,15         | 1,782%                 | 0,730                             | 0,450 | 2,000 |
| M. Hipotecario Bancos<br><i>Mortgage Market: Banks</i>                                  | 14                                                       | 1,04          | 778.458,27            | 0,42          | 5                                               | 0,74          | 6.720,60             | 0,02          | 13                                                       | 1,45          | 771.737,67            | 0,55          | 3,548%                 | 0,077                             | 0,000 | 0,500 |
| M. Hipotecario Conjunto de Entidades<br><i>Mortgage Market: All Institutions</i>        | 5                                                        | 0,37          | 169.562,38            | 0,09          | 1                                               | 0,15          | 333,78               | 0,00          | 5                                                        | 0,56          | 169.228,60            | 0,12          | 3,528%                 | 0,217                             | 0,000 | 0,500 |
| <b>Interés Fijo</b><br><i>Fixed Interest</i>                                            | <b>166</b>                                               | <b>12,35</b>  | <b>11.109.848,40</b>  | <b>6,06</b>   | <b>108</b>                                      | <b>15,93</b>  | <b>3.196.535,68</b>  | <b>7,38</b>   | <b>76</b>                                                | <b>8,46</b>   | <b>7.913.312,72</b>   | <b>5,65</b>   | <b>4,499%</b>          |                                   |       |       |
| <b>Total :</b>                                                                          | <b>1.344</b>                                             | <b>100,00</b> | <b>183.367.768,95</b> | <b>100,00</b> | <b>678</b>                                      | <b>100,00</b> | <b>43.310.922,65</b> | <b>100,00</b> | <b>898</b>                                               | <b>100,00</b> | <b>140.056.846,30</b> | <b>100,00</b> |                        |                                   |       |       |
| Media Ponderada / Weighted Average :                                                    |                                                          |               |                       |               |                                                 |               |                      |               |                                                          |               |                       |               | 1,829%                 |                                   |       |       |
| Media Simple / Average :                                                                |                                                          |               | 136.434,35            |               |                                                 |               | 63.880,42            |               |                                                          |               | 155.965,31            |               | 2,456%                 |                                   |       |       |
| Mínimo / Minimum :                                                                      |                                                          |               | 52,32                 |               |                                                 |               | 52,32                |               |                                                          |               | 317,40                |               | 0,473%                 |                                   |       |       |
| Máximo / Maximum :                                                                      |                                                          |               | 2.809.834,06          |               |                                                 |               | 2.595.042,60         |               |                                                          |               | 2.809.834,06          |               | 8,950%                 |                                   |       |       |