

## BBVA-6 FTPYME Fondo de Titulización de Activos

### Cartera de Activos Titulizados / Portfolio of Securitised Assets

### Distribución por Índices de Referencia / Distribution by Reference Indexes

Activos / Assets: Préstamos a PYMES / SME Loans

Fecha / Date: 31/12/2017

Divisa / Currency: EUR

| Índices 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>470</b>                                               | <b>89,52</b>  | <b>53.632.598,06</b> | <b>94,63</b>  | <b>339</b>                                      | <b>86,70</b>  | <b>34.595.445,58</b> | <b>94,78</b>  | <b>148</b>                                               | <b>96,73</b>  | <b>19.037.152,48</b> | <b>94,35</b>  | <b>1,273%</b>          |                                   |       |       |
| EURIBOR/MIBOR a 2 meses<br><i>2-month EURIBOR/MIBOR</i>                                 | 2                                                        | 0,38          | 477.252,83           | 0,84          | 1                                               | 0,26          | 285.212,71           | 0,78          | 1                                                        | 0,65          | 192.040,12           | 0,95          | 0,259%                 | 0,600                             | 0,600 | 1,000 |
| EURIBOR/MIBOR a 3 meses<br><i>3-month EURIBOR/MIBOR</i>                                 | 89                                                       | 16,95         | 14.853.069,93        | 26,21         | 69                                              | 17,65         | 10.141.480,13        | 27,78         | 21                                                       | 13,73         | 4.711.589,80         | 23,35         | 1,342%                 | 0,569                             | 0,250 | 2,500 |
| EURIBOR/MIBOR a 5 meses<br><i>5-month EURIBOR/MIBOR</i>                                 | 1                                                        | 0,19          | 122.726,00           | 0,22          | 0                                               | 0,00          | 0,00                 | 0,00          | 1                                                        | 0,65          | 122.726,00           | 0,61          | 1,450%                 | 0,950                             | 0,950 | 0,950 |
| EURIBOR/MIBOR a 6 meses<br><i>6-month EURIBOR/MIBOR</i>                                 | 222                                                      | 42,29         | 18.373.995,34        | 32,42         | 196                                             | 50,13         | 13.455.573,30        | 36,86         | 31                                                       | 20,26         | 4.918.422,04         | 24,38         | 0,362%                 | 0,500                             | 0,000 | 3,000 |
| EURIBOR/MIBOR a 1 año<br><i>1-year EURIBOR/MIBOR</i>                                    | 107                                                      | 20,38         | 15.673.396,91        | 27,65         | 63                                              | 16,11         | 10.003.286,60        | 27,41         | 51                                                       | 33,33         | 5.670.110,31         | 28,10         | 1,738%                 | 0,691                             | 0,450 | 3,500 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br><i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 45                                                       | 8,57          | 3.773.099,86         | 6,66          | 10                                              | 2,56          | 709.892,84           | 1,94          | 39                                                       | 25,49         | 3.063.207,02         | 15,18         | 1,565%                 | 0,717                             | 0,000 | 2,000 |
| M. Hipotecario Bancos<br><i>Mortgage Market: Banks</i>                                  | 1                                                        | 0,19          | 272.573,72           | 0,48          | 0                                               | 0,00          | 0,00                 | 0,00          | 1                                                        | 0,65          | 272.573,72           | 1,35          | 3,500%                 | 0,000                             | 0,000 | 0,000 |
| M. Hipotecario Conjunto de Entidades<br><i>Mortgage Market: All Institutions</i>        | 3                                                        | 0,57          | 86.483,47            | 0,15          | 0                                               | 0,00          | 0,00                 | 0,00          | 3                                                        | 1,96          | 86.483,47            | 0,43          | 3,500%                 | 0,267                             | 0,100 | 0,500 |
| <b>Interés Fijo</b><br><i>Fixed Interest</i>                                            | <b>55</b>                                                | <b>10,48</b>  | <b>3.045.447,78</b>  | <b>5,37</b>   | <b>52</b>                                       | <b>13,30</b>  | <b>1.905.202,90</b>  | <b>5,22</b>   | <b>5</b>                                                 | <b>3,27</b>   | <b>1.140.244,88</b>  | <b>5,65</b>   | <b>3,288%</b>          |                                   |       |       |
| <b>Total :</b>                                                                          | <b>525</b>                                               | <b>100,00</b> | <b>56.678.045,84</b> | <b>100,00</b> | <b>391</b>                                      | <b>100,00</b> | <b>36.500.648,48</b> | <b>100,00</b> | <b>153</b>                                               | <b>100,00</b> | <b>20.177.397,36</b> | <b>100,00</b> |                        |                                   |       |       |
| <b>Media Ponderada / Weighted Average :</b>                                             |                                                          |               |                      |               |                                                 |               |                      |               |                                                          |               |                      |               | <b>1,387%</b>          |                                   |       |       |
| <b>Media Simple / Average :</b>                                                         |                                                          |               | <b>107.958,18</b>    |               |                                                 |               | <b>93.352,04</b>     |               |                                                          |               | <b>131.878,41</b>    |               | <b>3,258%</b>          |                                   |       |       |
| <b>Mínimo / Minimum :</b>                                                               |                                                          |               | <b>1,99</b>          |               |                                                 |               | <b>1,99</b>          |               |                                                          |               | <b>1.005,59</b>      |               | <b>0,000%</b>          |                                   |       |       |
| <b>Máximo / Maximum :</b>                                                               |                                                          |               | <b>2.530.000,00</b>  |               |                                                 |               | <b>2.530.000,00</b>  |               |                                                          |               | <b>1.926.037,54</b>  |               | <b>9,000%</b>          |                                   |       |       |