

## 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: 31/10/2018

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>436</b>                                               | <b>89,34</b>  | <b>47.378.219,55</b> | <b>94,31</b>  | <b>334</b>                                      | <b>86,98</b>  | <b>33.429.164,48</b> | <b>94,74</b>  | <b>113</b>                                               | <b>96,58</b>  | <b>13.949.055,07</b> | <b>93,29</b>  | <b>1,220%</b>          |                                   |       |       |
| EURIBOR/MIBOR a 2 meses<br><i>2-month EURIBOR/MIBOR</i>                                 | 2                                                        | 0,41          | 434.738,67           | 0,87          | 1                                               | 0,26          | 285.212,71           | 0,81          | 1                                                        | 0,85          | 149.525,96           | 1,00          | 0,261%                 | 0,600                             | 0,600 | 1,000 |
| EURIBOR/MIBOR a 3 meses<br><i>3-month EURIBOR/MIBOR</i>                                 | 85                                                       | 17,42         | 13.597.770,29        | 27,07         | 69                                              | 17,97         | 10.014.089,51        | 28,38         | 17                                                       | 14,53         | 3.583.680,78         | 23,97         | 1,252%                 | 0,558                             | 0,250 | 2,500 |
| EURIBOR/MIBOR a 5 meses<br><i>5-month EURIBOR/MIBOR</i>                                 | 1                                                        | 0,20          | 112.022,87           | 0,22          | 0                                               | 0,00          | 0,00                 | 0,00          | 1                                                        | 0,85          | 112.022,87           | 0,75          | 1,450%                 | 0,950                             | 0,950 | 0,950 |
| EURIBOR/MIBOR a 6 meses<br><i>6-month EURIBOR/MIBOR</i>                                 | 215                                                      | 44,06         | 17.068.052,77        | 33,97         | 196                                             | 51,04         | 13.395.224,16        | 37,96         | 23                                                       | 19,66         | 3.672.828,61         | 24,56         | 0,353%                 | 0,494                             | 0,000 | 3,000 |
| EURIBOR/MIBOR a 1 año<br><i>1-year EURIBOR/MIBOR</i>                                    | 95                                                       | 19,47         | 13.326.528,71        | 26,53         | 58                                              | 15,10         | 8.974.194,94         | 25,43         | 40                                                       | 34,19         | 4.352.333,77         | 29,11         | 1,700%                 | 0,672                             | 0,450 | 3,500 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br><i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 35                                                       | 7,17          | 2.762.478,58         | 5,50          | 10                                              | 2,60          | 760.443,16           | 2,16          | 28                                                       | 23,93         | 2.002.035,42         | 13,39         | 1,677%                 | 0,714                             | 0,500 | 2,000 |
| M. Hipotecario Conjunto de Entidades<br><i>Mortgage Market: All Institutions</i>        | 3                                                        | 0,61          | 76.627,66            | 0,15          | 0                                               | 0,00          | 0,00                 | 0,00          | 3                                                        | 2,56          | 76.627,66            | 0,51          | 3,500%                 | 0,262                             | 0,100 | 0,500 |
| <b>Interés Fijo</b><br><i>Fixed Interest</i>                                            | <b>52</b>                                                | <b>10,66</b>  | <b>2.860.499,24</b>  | <b>5,69</b>   | <b>50</b>                                       | <b>13,02</b>  | <b>1.857.105,36</b>  | <b>5,26</b>   | <b>4</b>                                                 | <b>3,42</b>   | <b>1.003.393,88</b>  | <b>6,71</b>   | <b>4,542%</b>          |                                   |       |       |
| <b>Total :</b>                                                                          | <b>488</b>                                               | <b>100,00</b> | <b>50.238.718,79</b> | <b>100,00</b> | <b>384</b>                                      | <b>100,00</b> | <b>35.286.269,84</b> | <b>100,00</b> | <b>117</b>                                               | <b>100,00</b> | <b>14.952.448,95</b> | <b>100,00</b> |                        |                                   |       |       |
| Media Ponderada / Weighted Average :                                                    |                                                          |               |                      |               |                                                 |               |                      |               |                                                          |               |                      |               | 1,442%                 |                                   |       |       |
| Media Simple / Average :                                                                |                                                          |               | 102.948,19           |               |                                                 |               | 91.891,33            |               |                                                          |               | 127.798,71           |               | 3,386%                 |                                   |       |       |
| Mínimo / Minimum :                                                                      |                                                          |               | 1,99                 |               |                                                 |               | 1,99                 |               |                                                          |               | 1.328,06             |               | 0,000%                 |                                   |       |       |
| Máximo / Maximum :                                                                      |                                                          |               | 2.530.000,00         |               |                                                 |               | 2.530.000,00         |               |                                                          |               | 1.745.602,72         |               | 9,000%                 |                                   |       |       |