

## BBVA-6 FTPYME Fondo de Titulización de Activos

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

#### Distribución por Intervalos de Tipos de Interés Nominal Anual / Distribution by Nominal Annual Interest Rate Intervals

Activos / Assets: Préstamos a PYMES / SME Loans

Fecha / Date: 31/12/2016

Divisa / Currency: EUR

| Intervalos de Tipos de Interés<br>Interest Rate Intervals |       | Saldo Vivo de Principal<br>Outstanding Principal Balance |        |                  |        | Principal Vencido Impagado<br>Overdue Principal |        |                  |        | Principal Pendiente Vencimiento<br>Outstanding Principal |        |                  |        | % Tipo de Interés<br>% Interest Rate |       |       |
|-----------------------------------------------------------|-------|----------------------------------------------------------|--------|------------------|--------|-------------------------------------------------|--------|------------------|--------|----------------------------------------------------------|--------|------------------|--------|--------------------------------------|-------|-------|
|                                                           |       | Num.                                                     | %      | Importe / Amount | %      | Num.                                            | %      | Importe / Amount | %      | Num.                                                     | %      | Importe / Amount | %      | Med.Pond.<br>W. Avg.                 | Min.  | Max.  |
| 0,000                                                     | 0,499 | 54                                                       | 8,40   | 14.727.715,85    | 18,83  | 2                                               | 0,49   | 5.121,96         | 0,01   | 53                                                       | 19,85  | 14.722.593,89    | 35,63  | 0,282                                | 0,000 | 0,494 |
| 0,500                                                     | 0,999 | 78                                                       | 12,13  | 6.852.171,70     | 8,76   | 13                                              | 3,21   | 390.812,11       | 1,06   | 74                                                       | 27,72  | 6.461.359,59     | 15,64  | 0,662                                | 0,500 | 0,990 |
| 1,000                                                     | 1,499 | 25                                                       | 3,89   | 1.750.642,84     | 2,24   | 14                                              | 3,46   | 1.056.709,76     | 2,86   | 13                                                       | 4,87   | 693.933,08       | 1,68   | 1,143                                | 1,000 | 1,490 |
| 1,500                                                     | 1,999 | 45                                                       | 7,00   | 4.261.272,41     | 5,45   | 42                                              | 10,37  | 3.583.126,71     | 9,71   | 5                                                        | 1,87   | 678.145,70       | 1,64   | 1,710                                | 1,512 | 1,982 |
| 2,000                                                     | 2,499 | 120                                                      | 18,66  | 12.822.727,40    | 16,40  | 71                                              | 17,53  | 5.049.360,84     | 13,69  | 55                                                       | 20,60  | 7.773.366,56     | 18,81  | 2,003                                | 2,000 | 2,484 |
| 2,500                                                     | 2,999 | 52                                                       | 8,09   | 10.845.050,16    | 13,87  | 31                                              | 7,65   | 5.234.665,82     | 14,19  | 25                                                       | 9,36   | 5.610.384,34     | 13,58  | 2,577                                | 2,500 | 2,953 |
| 3,000                                                     | 3,499 | 49                                                       | 7,62   | 4.676.315,72     | 5,98   | 35                                              | 8,64   | 2.359.921,15     | 6,40   | 16                                                       | 5,99   | 2.316.394,57     | 5,61   | 3,018                                | 3,000 | 3,473 |
| 3,500                                                     | 3,999 | 32                                                       | 4,98   | 1.788.860,71     | 2,29   | 15                                              | 3,70   | 826.248,87       | 2,24   | 17                                                       | 6,37   | 962.611,84       | 2,33   | 3,500                                | 3,500 | 3,993 |
| 4,000                                                     | 4,499 | 18                                                       | 2,80   | 1.509.695,06     | 1,93   | 16                                              | 3,95   | 587.341,38       | 1,59   | 2                                                        | 0,75   | 922.353,68       | 2,23   | 4,450                                | 4,010 | 4,493 |
| 4,500                                                     | 4,999 | 34                                                       | 5,29   | 2.979.984,89     | 3,81   | 31                                              | 7,65   | 2.035.668,59     | 5,52   | 5                                                        | 1,87   | 944.316,30       | 2,29   | 4,735                                | 4,500 | 4,974 |
| 5,000                                                     | 5,499 | 24                                                       | 3,73   | 3.798.384,60     | 4,86   | 24                                              | 5,93   | 3.654.533,76     | 9,91   | 1                                                        | 0,37   | 143.850,84       | 0,35   | 5,250                                | 5,021 | 5,431 |
| 5,500                                                     | 5,999 | 34                                                       | 5,29   | 7.197.353,94     | 9,20   | 33                                              | 8,15   | 7.110.120,76     | 19,27  | 1                                                        | 0,37   | 87.233,18        | 0,21   | 5,650                                | 5,500 | 5,994 |
| 6,000                                                     | 6,499 | 38                                                       | 5,91   | 3.904.699,05     | 4,99   | 38                                              | 9,38   | 3.904.699,05     | 10,58  | 0                                                        | 0,00   | 0,00             | 0,00   | 0,000                                | 6,000 | 6,466 |
| 6,500                                                     | 6,999 | 20                                                       | 3,11   | 387.533,89       | 0,50   | 20                                              | 4,94   | 387.533,89       | 1,05   | 0                                                        | 0,00   | 0,00             | 0,00   | 0,000                                | 6,500 | 6,960 |
| 7,000                                                     | 7,499 | 11                                                       | 1,71   | 398.164,62       | 0,51   | 11                                              | 2,72   | 398.164,62       | 1,08   | 0                                                        | 0,00   | 0,00             | 0,00   | 0,000                                | 7,000 | 7,250 |
| 7,500                                                     | 7,999 | 4                                                        | 0,62   | 34.017,71        | 0,04   | 4                                               | 0,99   | 34.017,71        | 0,09   | 0                                                        | 0,00   | 0,00             | 0,00   | 0,000                                | 7,500 | 7,860 |
| 8,000                                                     | 8,499 | 3                                                        | 0,47   | 236.395,33       | 0,30   | 3                                               | 0,74   | 236.395,33       | 0,64   | 0                                                        | 0,00   | 0,00             | 0,00   | 0,000                                | 8,000 | 8,250 |
| 8,500                                                     | 8,999 | 1                                                        | 0,16   | 7.245,04         | 0,01   | 1                                               | 0,25   | 7.245,04         | 0,02   | 0                                                        | 0,00   | 0,00             | 0,00   | 0,000                                | 8,950 | 8,950 |
| 9,000                                                     | 9,499 | 1                                                        | 0,16   | 29.050,04        | 0,04   | 1                                               | 0,25   | 29.050,04        | 0,08   | 0                                                        | 0,00   | 0,00             | 0,00   | 0,000                                | 9,000 | 9,000 |
| Total :                                                   |       | 643                                                      | 100,00 | 78.207.280,96    | 100,00 | 405                                             | 100,00 | 36.890.737,39    | 100,00 | 267                                                      | 100,00 | 41.316.543,57    | 100,00 |                                      |       |       |
| Media Ponderada / Weighted Average :                      |       |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 1,467                                |       |       |
| Media Simple / Average :                                  |       | 121.628,74                                               |        |                  |        | 91.088,24                                       |        |                  |        | 154.743,61                                               |        |                  |        | 2,983                                |       |       |
| Mínimo / Minimum :                                        |       | 52,32                                                    |        |                  |        | 52,32                                           |        |                  |        | 279,54                                                   |        |                  |        | 0,000                                |       |       |
| Máximo / Maximum :                                        |       | 2.530.000,00                                             |        |                  |        | 2.530.000,00                                    |        |                  |        | 2.142.241,57                                             |        |                  |        | 9,000                                |       |       |