

## 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: 31/12/2022

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 | 1                                                        | 0,53   | 87.776,43        | 0,35   | 0                                               | 0,00   | 0,00             | 0,00   | 1                                                        | 5,56   | 87.776,43        | 4,47   | 0,242                                | 0,242 | 0,242 |
| 0,500                                                     | 0,999 | 5                                                        | 2,63   | 85.620,11        | 0,34   | 2                                               | 1,16   | 60.273,99        | 0,26   | 3                                                        | 16,67  | 25.346,12        | 1,29   | 0,699                                | 0,513 | 0,937 |
| 1,000                                                     | 1,499 | 6                                                        | 3,16   | 855.351,35       | 3,39   | 3                                               | 1,74   | 496.733,56       | 2,14   | 3                                                        | 16,67  | 358.617,79       | 18,26  | 1,094                                | 1,000 | 1,414 |
| 1,500                                                     | 1,999 | 22                                                       | 11,58  | 1.825.792,76     | 7,24   | 21                                              | 12,21  | 1.819.385,13     | 7,83   | 1                                                        | 5,56   | 6.407,63         | 0,33   | 1,750                                | 1,512 | 1,982 |
| 2,000                                                     | 2,499 | 33                                                       | 17,37  | 3.627.103,07     | 14,39  | 31                                              | 18,02  | 3.192.826,62     | 13,74  | 2                                                        | 11,11  | 434.276,45       | 22,11  | 2,004                                | 2,000 | 2,484 |
| 2,500                                                     | 2,999 | 19                                                       | 10,00  | 3.990.626,59     | 15,83  | 16                                              | 9,30   | 3.763.208,50     | 16,19  | 3                                                        | 16,67  | 227.418,09       | 11,58  | 2,552                                | 2,500 | 2,953 |
| 3,000                                                     | 3,499 | 16                                                       | 8,42   | 1.944.155,31     | 7,71   | 15                                              | 8,72   | 1.755.938,45     | 7,55   | 1                                                        | 5,56   | 188.216,86       | 9,58   | 3,179                                | 3,000 | 3,473 |
| 3,500                                                     | 3,999 | 7                                                        | 3,68   | 465.339,80       | 1,85   | 5                                               | 2,91   | 248.046,13       | 1,07   | 2                                                        | 11,11  | 217.293,67       | 11,06  | 3,550                                | 3,500 | 3,792 |
| 4,000                                                     | 4,499 | 8                                                        | 4,21   | 660.243,55       | 2,62   | 6                                               | 3,49   | 241.608,72       | 1,04   | 2                                                        | 11,11  | 418.634,83       | 21,32  | 4,450                                | 4,184 | 4,480 |
| 4,500                                                     | 4,999 | 13                                                       | 6,84   | 1.272.727,36     | 5,05   | 13                                              | 7,56   | 1.272.727,36     | 5,48   | 0                                                        | 0,00   | 0,00             | 0,00   | 0,000                                | 4,572 | 4,941 |
| 5,000                                                     | 5,499 | 13                                                       | 6,84   | 3.019.780,68     | 11,98  | 13                                              | 7,56   | 3.019.780,68     | 12,99  | 0                                                        | 0,00   | 0,00             | 0,00   | 0,000                                | 5,071 | 5,431 |
| 5,500                                                     | 5,999 | 14                                                       | 7,37   | 4.897.819,27     | 19,43  | 14                                              | 8,14   | 4.897.819,27     | 21,07  | 0                                                        | 0,00   | 0,00             | 0,00   | 0,000                                | 5,500 | 5,989 |
| 6,000                                                     | 6,499 | 17                                                       | 8,95   | 1.786.821,59     | 7,09   | 17                                              | 9,88   | 1.786.821,59     | 7,69   | 0                                                        | 0,00   | 0,00             | 0,00   | 0,000                                | 6,000 | 6,466 |
| 6,500                                                     | 6,999 | 9                                                        | 4,74   | 190.903,38       | 0,76   | 9                                               | 5,23   | 190.903,38       | 0,82   | 0                                                        | 0,00   | 0,00             | 0,00   | 0,000                                | 6,500 | 6,937 |
| 7,000                                                     | 7,499 | 5                                                        | 2,63   | 243.618,34       | 0,97   | 5                                               | 2,91   | 243.618,34       | 1,05   | 0                                                        | 0,00   | 0,00             | 0,00   | 0,000                                | 7,000 | 7,159 |
| 8,000                                                     | 8,499 | 1                                                        | 0,53   | 224.397,77       | 0,89   | 1                                               | 0,58   | 224.397,77       | 0,97   | 0                                                        | 0,00   | 0,00             | 0,00   | 0,000                                | 8,000 | 8,000 |
| 9,000                                                     | 9,499 | 1                                                        | 0,53   | 29.050,04        | 0,12   | 1                                               | 0,58   | 29.050,04        | 0,12   | 0                                                        | 0,00   | 0,00             | 0,00   | 0,000                                | 9,000 | 9,000 |
| Total :                                                   |       | 190                                                      | 100,00 | 25.207.127,40    | 100,00 | 172                                             | 100,00 | 23.243.139,53    | 100,00 | 18                                                       | 100,00 | 1.963.987,87     | 100,00 |                                      |       |       |
| Media Ponderada / Weighted Average :                      |       |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 2,610                                |       |       |
| Media Simple / Average :                                  |       | 132.669,09                                               |        |                  |        | 135.134,53                                      |        |                  |        | 109.110,44                                               |        |                  |        | 3,753                                |       |       |
| Mínimo / Minimum :                                        |       | 99,90                                                    |        |                  |        | 99,90                                           |        |                  |        | 6.148,48                                                 |        |                  |        | 0,242                                |       |       |
| Máximo / Maximum :                                        |       | 2.530.000,00                                             |        |                  |        | 2.530.000,00                                    |        |                  |        | 428.127,97                                               |        |                  |        | 9,000                                |       |       |

Medias ponderadas por el principal pendiente de vencimiento / Averages weighted by the outstanding principal.