

BBVA-6 FTPYME Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Análisis de morosidad: Tasa de morosidad 12 meses*

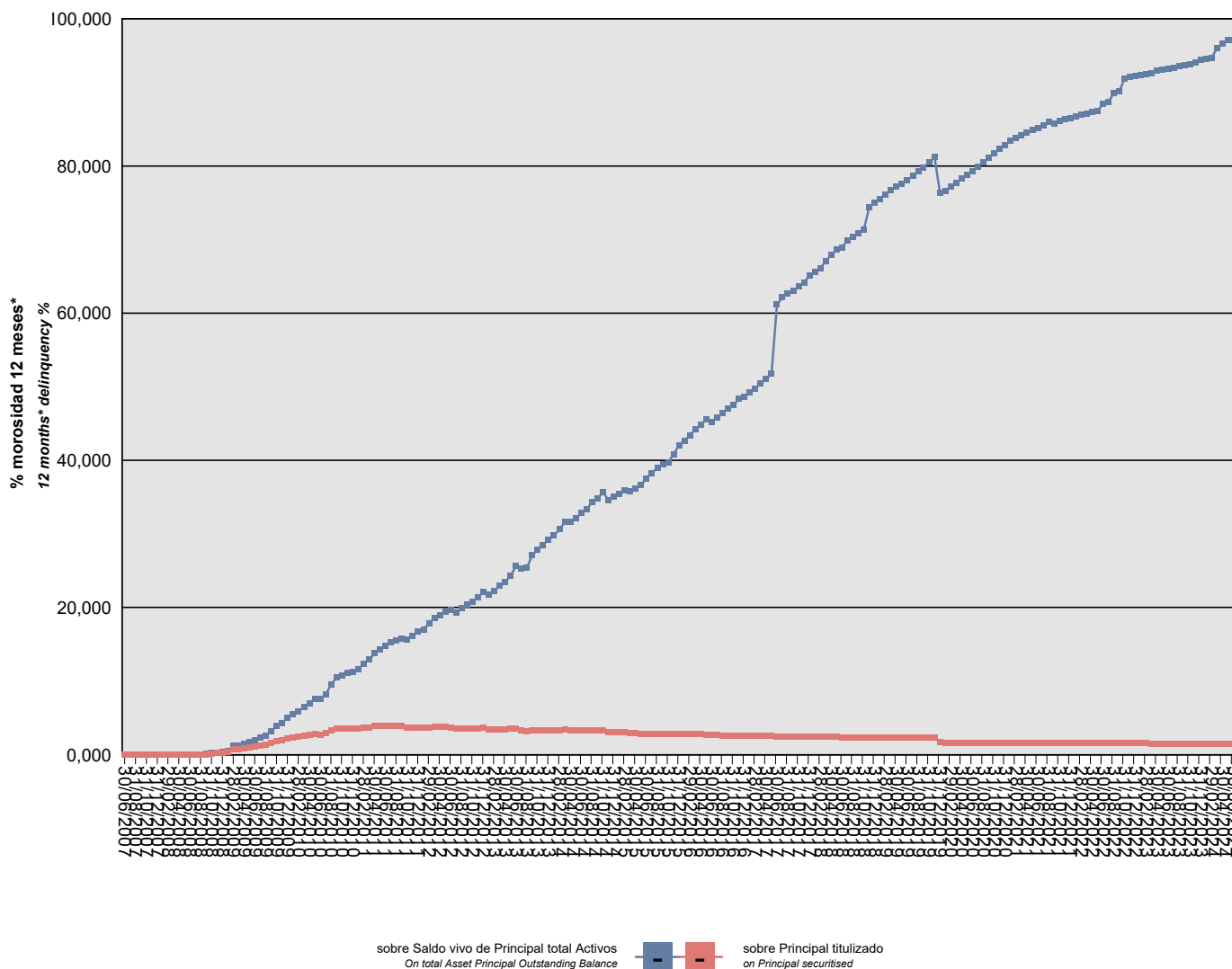
Delinquency analysis: 12 months* delinquency rate

Activos / Assets: Préstamos a PYMES / SME Loans

Fecha / Date: 30/06/2024

Divisa / Currency: EUR

Esta serie histórica calculada a esta fecha puede diferir de las series históricas calculadas con anterioridad a consecuencia de cobros de los activos titulizados comunicados o modificados por el Administrador correspondiente con posterioridad a sus fechas de efectividad / This historical series calculated as at today's date may differ from previously calculated historical series following collections of the securitised assets communicated or modified by the relevant Servicer after their effective dates



*Incluye en su caso los activos titulizados clasificados como dudosos/fallidos por duda razonable sobre reembolso total.
*Includes securitised assets, if any, classified as doubtful or bad debts because there are reasonable doubts as to full repayment.

BBVA-6 FTPYME Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Análisis de morosidad: Tasa de morosidad 12 meses*

Delinquency analysis: 12 months* delinquency rate

Activos / Assets: Préstamos a PYMES / SME Loans

Fecha / Date: 30/06/2024

Divisa / Currency: EUR

Esta serie histórica calculada a esta fecha puede diferir de las series históricas calculadas con anterioridad a consecuencia de cobros de los activos titulizados comunicados o modificados por el Administrador correspondiente con posterioridad a sus fechas de efectividad / This historical series calculated as at today's date may differ from previously calculated historical series following collections of the securitised assets communicated or modified by the relevant Servicer after their effective dates

Fecha Date	Saldo vivo de Activos en mora *(Ppal. Miles €) Delinquent *Asset Outstanding Balance (€ thou. Principal)	% morosidad 12 meses* 12 months* delinquency %	
		sobre Saldo vivo de Principal total Activos On total Asset Principal Outstanding Balance	sobre Principal titulado on Principal securitised
30/06/2007	0,000	0,00%	0,00%
31/07/2007	0,000	0,00%	0,00%
31/08/2007	0,000	0,00%	0,00%
30/09/2007	0,000	0,00%	0,00%
31/10/2007	0,000	0,00%	0,00%
30/11/2007	0,000	0,00%	0,00%
31/12/2007	0,000	0,00%	0,00%
31/01/2008	0,000	0,00%	0,00%
29/02/2008	0,000	0,00%	0,00%
31/03/2008	0,000	0,00%	0,00%
30/04/2008	0,000	0,00%	0,00%
31/05/2008	0,000	0,00%	0,00%
30/06/2008	86,178	0,01%	0,01%
31/07/2008	186,167	0,02%	0,01%
31/08/2008	456,259	0,04%	0,03%
30/09/2008	1.112,990	0,11%	0,07%
31/10/2008	2.530,157	0,25%	0,17%
30/11/2008	3.012,142	0,31%	0,20%
31/12/2008	3.604,607	0,38%	0,24%
31/01/2009	5.147,636	0,55%	0,34%
28/02/2009	11.125,506	1,23%	0,74%
31/03/2009	11.008,962	1,25%	0,73%
30/04/2009	12.820,613	1,51%	0,85%
31/05/2009	14.340,837	1,73%	0,96%
30/06/2009	16.094,336	2,00%	1,07%
31/07/2009	18.181,001	2,35%	1,21%
31/08/2009	19.907,932	2,63%	1,33%
30/09/2009	23.488,578	3,21%	1,57%
31/10/2009	27.466,602	3,88%	1,83%
30/11/2009	29.829,729	4,33%	1,99%
31/12/2009	33.641,446	5,07%	2,24%
31/01/2010	35.288,096	5,46%	2,35%
28/02/2010	37.372,686	5,95%	2,49%
31/03/2010	39.183,814	6,45%	2,61%
30/04/2010	41.488,919	7,03%	2,77%
31/05/2010	42.877,527	7,58%	2,86%
30/06/2010	41.470,248	7,58%	2,76%
31/07/2010	43.494,681	8,16%	2,90%
31/08/2010	50.116,884	9,58%	3,34%

*Incluye en su caso los activos titulizados clasificados como dudosos/fallidos por duda razonable sobre reembolso total.

*Includes securitised assets, if any, classified as doubtful or bad debts because there are reasonable doubts as to full repayment.

BBVA-6 FTPYME Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Análisis de morosidad: Tasa de morosidad 12 meses*

Delinquency analysis: 12 months* delinquency rate

Activos / Assets: Préstamos a PYMES / SME Loans

Fecha / Date: 30/06/2024

Divisa / Currency: EUR

Esta serie histórica calculada a esta fecha puede diferir de las series históricas calculadas con anterioridad a consecuencia de cobros de los activos titulizados comunicados o modificados por el Administrador correspondiente con posterioridad a sus fechas de efectividad / This historical series calculated as at today's date may differ from previously calculated historical series following collections of the securitised assets communicated or modified by the relevant Servicer after their effective dates

Fecha Date	Saldo vivo de Activos en mora *(Ppal. Miles €) Delinquent *Asset Outstanding Balance (€ thou. Principal)	% morosidad 12 meses* 12 months* delinquency %	
		sobre Saldo vivo de Principal total Activos On total Asset Principal Outstanding Balance	sobre Principal titulado on Principal securitised
30/09/2010	53.271,171	10,49%	3,55%
31/10/2010	53.418,472	10,76%	3,56%
30/11/2010	53.251,034	11,07%	3,55%
31/12/2010	52.685,024	11,30%	3,51%
31/01/2011	53.072,202	11,63%	3,54%
28/02/2011	55.086,493	12,39%	3,67%
31/03/2011	55.861,134	12,93%	3,72%
30/04/2011	58.189,404	13,83%	3,88%
31/05/2011	58.586,846	14,32%	3,91%
30/06/2011	58.855,291	14,83%	3,92%
31/07/2011	59.092,814	15,24%	3,94%
31/08/2011	58.785,665	15,49%	3,92%
30/09/2011	58.425,925	15,77%	3,89%
31/10/2011	55.481,039	15,66%	3,70%
30/11/2011	55.824,722	16,14%	3,72%
31/12/2011	55.328,941	16,69%	3,69%
31/01/2012	55.075,765	17,02%	3,67%
29/02/2012	56.073,845	17,89%	3,74%
31/03/2012	56.163,764	18,53%	3,74%
30/04/2012	56.317,606	18,95%	3,75%
31/05/2012	56.209,831	19,38%	3,75%
30/06/2012	55.598,373	19,63%	3,71%
31/07/2012	52.965,208	19,33%	3,53%
31/08/2012	53.477,164	19,88%	3,56%
30/09/2012	53.676,145	20,38%	3,58%
31/10/2012	53.575,117	20,79%	3,57%
30/11/2012	54.101,946	21,39%	3,61%
31/12/2012	54.570,650	22,15%	3,64%
31/01/2013	52.037,342	21,73%	3,47%
28/02/2013	51.822,821	22,30%	3,45%
31/03/2013	52.064,571	22,93%	3,47%
30/04/2013	51.895,015	23,47%	3,46%
31/05/2013	52.384,776	24,32%	3,49%
30/06/2013	53.580,216	25,61%	3,57%
31/07/2013	50.248,773	25,29%	3,35%
31/08/2013	48.772,077	25,40%	3,25%
30/09/2013	50.551,176	27,17%	3,37%
31/10/2013	50.194,847	27,82%	3,35%
30/11/2013	50.114,979	28,51%	3,34%

*Incluye en su caso los activos titulizados clasificados como dudosos/fallidos por duda razonable sobre reembolso total.

*Includes securitised assets, if any, classified as doubtful or bad debts because there are reasonable doubts as to full repayment.

BBVA-6 FTPYME Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Análisis de morosidad: Tasa de morosidad 12 meses*

Delinquency analysis: 12 months* delinquency rate

Activos / Assets: Préstamos a PYMES / SME Loans

Fecha / Date: 30/06/2024

Divisa / Currency: EUR

Esta serie histórica calculada a esta fecha puede diferir de las series históricas calculadas con anterioridad a consecuencia de cobros de los activos titulizados comunicados o modificados por el Administrador correspondiente con posterioridad a sus fechas de efectividad / This historical series calculated as at today's date may differ from previously calculated historical series following collections of the securitised assets communicated or modified by the relevant Servicer after their effective dates

Fecha Date	Saldo vivo de Activos en mora *(Ppal. Miles €) Delinquent *Asset Outstanding Balance (€ thou. Principal)	% morosidad 12 meses* 12 months* delinquency %	
		sobre Saldo vivo de Principal total Activos On total Asset Principal Outstanding Balance	sobre Principal titulado on Principal securitised
31/12/2013	50.117,651	29,25%	3,34%
31/01/2014	50.080,862	29,77%	3,34%
28/02/2014	50.530,670	30,65%	3,37%
31/03/2014	50.914,302	31,63%	3,39%
30/04/2014	49.646,193	31,65%	3,31%
31/05/2014	49.421,260	32,09%	3,29%
30/06/2014	49.620,919	32,83%	3,31%
31/07/2014	49.384,580	33,34%	3,29%
31/08/2014	50.239,217	34,37%	3,35%
30/09/2014	50.126,101	34,87%	3,34%
31/10/2014	49.732,736	35,64%	3,32%
30/11/2014	46.385,496	34,59%	3,09%
31/12/2014	45.806,311	35,08%	3,05%
31/01/2015	45.128,259	35,40%	3,01%
28/02/2015	45.110,320	35,92%	3,01%
31/03/2015	43.870,291	35,82%	2,92%
30/04/2015	43.648,670	36,23%	2,91%
31/05/2015	42.839,697	36,61%	2,86%
30/06/2015	42.645,275	37,54%	2,84%
31/07/2015	42.377,391	38,26%	2,82%
31/08/2015	42.394,468	38,99%	2,83%
30/09/2015	42.277,858	39,51%	2,82%
31/10/2015	41.598,541	39,70%	2,77%
30/11/2015	41.562,760	40,83%	2,77%
31/12/2015	41.960,381	42,05%	2,80%
31/01/2016	41.860,799	42,70%	2,79%
29/02/2016	41.730,543	43,43%	2,78%
31/03/2016	41.701,397	44,18%	2,78%
30/04/2016	41.658,041	44,81%	2,78%
31/05/2016	41.487,914	45,59%	2,77%
30/06/2016	39.787,647	45,24%	2,65%
31/07/2016	39.597,579	45,80%	2,64%
31/08/2016	39.515,538	46,38%	2,63%
30/09/2016	39.492,825	47,04%	2,63%
31/10/2016	39.104,980	47,47%	2,61%
30/11/2016	39.041,380	48,40%	2,60%
31/12/2016	37.967,483	48,58%	2,53%
31/01/2017	37.967,052	49,24%	2,53%
28/02/2017	37.792,421	49,77%	2,52%

*Incluye en su caso los activos titulizados clasificados como dudosos/fallidos por duda razonable sobre reembolso total.

*Includes securitised assets, if any, classified as doubtful or bad debts because there are reasonable doubts as to full repayment.

BBVA-6 FTPYME Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Análisis de morosidad: Tasa de morosidad 12 meses*

Delinquency analysis: 12 months* delinquency rate

Activos / Assets: Préstamos a PYMES / SME Loans

Fecha / Date: 30/06/2024

Divisa / Currency: EUR

Esta serie histórica calculada a esta fecha puede diferir de las series históricas calculadas con anterioridad a consecuencia de cobros de los activos titulizados comunicados o modificados por el Administrador correspondiente con posterioridad a sus fechas de efectividad / This historical series calculated as at today's date may differ from previously calculated historical series following collections of the securitised assets communicated or modified by the relevant Servicer after their effective dates

Fecha Date	Saldo vivo de Activos en mora *(Ppal. Miles €) Delinquent *Asset Outstanding Balance (€ thou. Principal)	% morosidad 12 meses* 12 months* delinquency %	
		sobre Saldo vivo de Principal total Activos On total Asset Principal Outstanding Balance	sobre Principal titulado on Principal securitised
31/03/2017	37.813,850	50,43%	2,52%
30/04/2017	37.804,867	51,05%	2,52%
31/05/2017	37.801,285	51,79%	2,52%
30/06/2017	37.458,394	61,22%	2,50%
31/07/2017	37.390,548	62,14%	2,49%
31/08/2017	37.390,435	62,62%	2,49%
30/09/2017	37.327,313	63,06%	2,49%
31/10/2017	37.326,166	63,60%	2,49%
30/11/2017	37.220,636	64,13%	2,48%
31/12/2017	36.932,131	65,16%	2,46%
31/01/2018	36.124,598	65,57%	2,41%
28/02/2018	36.116,960	66,08%	2,41%
31/03/2018	36.290,339	67,07%	2,42%
30/04/2018	36.290,330	67,92%	2,42%
31/05/2018	36.215,171	68,61%	2,41%
30/06/2018	35.915,445	68,96%	2,39%
31/07/2018	35.914,274	69,89%	2,39%
31/08/2018	35.820,247	70,38%	2,39%
30/09/2018	35.819,659	70,84%	2,39%
31/10/2018	35.812,003	71,34%	2,39%
30/11/2018	35.617,214	74,38%	2,37%
31/12/2018	35.550,754	75,00%	2,37%
31/01/2019	35.420,102	75,55%	2,36%
28/02/2019	35.233,814	76,09%	2,35%
31/03/2019	35.226,473	76,76%	2,35%
30/04/2019	35.095,017	77,26%	2,34%
31/05/2019	34.609,699	77,54%	2,31%
30/06/2019	34.609,055	78,05%	2,31%
31/07/2019	34.603,576	78,71%	2,31%
31/08/2019	34.629,510	79,30%	2,31%
30/09/2019	34.629,483	79,79%	2,31%
31/10/2019	34.617,958	80,52%	2,31%
30/11/2019	34.604,272	81,19%	2,31%
31/12/2019	25.013,792	76,38%	1,67%
31/01/2020	24.498,297	76,63%	1,63%
29/02/2020	24.498,297	77,20%	1,63%
31/03/2020	24.483,700	77,69%	1,63%
30/04/2020	24.483,700	78,28%	1,63%
31/05/2020	24.420,828	78,79%	1,63%

*Incluye en su caso los activos titulizados clasificados como dudosos/fallidos por duda razonable sobre reembolso total.

*Includes securitised assets, if any, classified as doubtful or bad debts because there are reasonable doubts as to full repayment.

BBVA-6 FTPYME Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Análisis de morosidad: Tasa de morosidad 12 meses*

Delinquency analysis: 12 months* delinquency rate

Activos / Assets: Préstamos a PYMES / SME Loans

Fecha / Date: 30/06/2024

Divisa / Currency: EUR

Esta serie histórica calculada a esta fecha puede diferir de las series históricas calculadas con anterioridad a consecuencia de cobros de los activos titulizados comunicados o modificados por el Administrador correspondiente con posterioridad a sus fechas de efectividad / This historical series calculated as at today's date may differ from previously calculated historical series following collections of the securitised assets communicated or modified by the relevant Servicer after their effective dates

Fecha Date	Saldo vivo de Activos en mora *(Ppal. Miles €) Delinquent *Asset Outstanding Balance (€ thou. Principal)	% morosidad 12 meses* 12 months* delinquency %	
		sobre Saldo vivo de Principal total Activos On total Asset Principal Outstanding Balance	sobre Principal titulado on Principal securitised
30/06/2020	24.419,963	79,34%	1,63%
31/07/2020	24.419,645	79,96%	1,63%
31/08/2020	24.419,533	80,50%	1,63%
30/09/2020	24.415,720	81,07%	1,63%
31/10/2020	24.426,563	81,75%	1,63%
30/11/2020	24.391,453	82,34%	1,63%
31/12/2020	24.391,453	82,85%	1,63%
31/01/2021	24.382,468	83,39%	1,63%
28/02/2021	24.354,135	83,77%	1,62%
31/03/2021	24.353,051	84,15%	1,62%
30/04/2021	24.347,892	84,48%	1,62%
31/05/2021	24.337,502	84,91%	1,62%
30/06/2021	24.160,501	85,14%	1,61%
31/07/2021	24.158,937	85,53%	1,61%
31/08/2021	24.158,937	85,97%	1,61%
30/09/2021	23.338,803	85,81%	1,56%
31/10/2021	23.338,535	86,12%	1,56%
30/11/2021	23.338,422	86,32%	1,56%
31/12/2021	23.338,268	86,54%	1,56%
31/01/2022	23.338,134	86,74%	1,56%
28/02/2022	23.337,419	86,92%	1,56%
31/03/2022	23.337,281	87,12%	1,56%
30/04/2022	23.337,143	87,32%	1,56%
31/05/2022	23.337,030	87,51%	1,56%
30/06/2022	23.333,901	88,46%	1,56%
31/07/2022	23.332,701	88,67%	1,56%
31/08/2022	23.332,425	89,96%	1,56%
30/09/2022	23.332,189	90,14%	1,56%
31/10/2022	23.332,051	91,91%	1,56%
30/11/2022	23.331,913	92,06%	1,56%
31/12/2022	23.243,140	92,21%	1,55%
31/01/2023	23.202,311	92,36%	1,55%
28/02/2023	23.202,311	92,51%	1,55%
31/03/2023	22.818,634	92,56%	1,52%
30/04/2023	22.818,355	92,95%	1,52%
31/05/2023	22.818,102	93,09%	1,52%
30/06/2023	22.818,102	93,27%	1,52%
31/07/2023	22.674,883	93,38%	1,51%
31/08/2023	22.674,883	93,54%	1,51%

*Incluye en su caso los activos titulizados clasificados como dudosos/fallidos por duda razonable sobre reembolso total.

*Includes securitised assets, if any, classified as doubtful or bad debts because there are reasonable doubts as to full repayment.

BBVA-6 FTPYME Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Análisis de morosidad: Tasa de morosidad 12 meses*
Delinquency analysis: 12 months* delinquency rate

Activos / Assets: Préstamos a PYMES / SME Loans
Fecha / Date: 30/06/2024
Divisa / Currency: EUR

Esta serie histórica calculada a esta fecha puede diferir de las series históricas calculadas con anterioridad a consecuencia de cobros de los activos titulizados comunicados o modificados por el Administrador correspondiente con posterioridad a sus fechas de efectividad / This historical series calculated as at today's date may differ from previously calculated historical series following collections of the securitised assets communicated or modified by the relevant Servicer after their effective dates

% morosidad 12 meses* 12 months* delinquency %			
Fecha Date	Saldo vivo de Activos en mora *(Ppal. Miles €) Delinquent *Asset Outstanding Balance (€ thou. Principal)	sobre Saldo vivo de Principal total Activos On total Asset Principal Outstanding Balance	sobre Principal titulado on Principal securitised
30/09/2023	22.674,756	93,70%	1,51%
31/10/2023	22.674,756	93,86%	1,51%
30/11/2023	22.674,756	94,02%	1,51%
31/12/2023	22.674,756	94,40%	1,51%
31/01/2024	22.674,756	94,55%	1,51%
29/02/2024	22.674,756	94,71%	1,51%
31/03/2024	22.674,756	96,05%	1,51%
30/04/2024	22.674,756	96,66%	1,51%
31/05/2024	22.673,911	97,07%	1,51%
30/06/2024	22.673,784	97,18%	1,51%

*Incluye en su caso los activos titulizados clasificados como dudosos/fallidos por duda razonable sobre reembolso total.
*Includes securitised assets, if any, classified as doubtful or bad debts because there are reasonable doubts as to full repayment.