

## BBVA-9 PYME 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: 31/10/2015

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  | 14                                                       | 1,02   | 2.732.002,87     | 1,80   | 1                                               | 0,87   | 5.721,58         | 0,11   | 14                                                       | 1,04   | 2.726.281,29     | 1,86   | 0,257                                | 0,000  | 0,436  |
| 0,500                                                     | 0,999  | 67                                                       | 4,89   | 9.997.512,05     | 6,59   | 0                                               | 0,00   | 0,00             | 0,00   | 67                                                       | 5,00   | 9.997.512,05     | 6,83   | 0,751                                | 0,508  | 0,999  |
| 1,000                                                     | 1,499  | 130                                                      | 9,48   | 9.863.278,94     | 6,50   | 3                                               | 2,61   | 644.788,58       | 11,99  | 129                                                      | 9,62   | 9.218.490,36     | 6,30   | 1,237                                | 1,000  | 1,490  |
| 1,500                                                     | 1,999  | 100                                                      | 7,29   | 16.067.381,48    | 10,58  | 5                                               | 4,35   | 231.696,60       | 4,31   | 96                                                       | 7,16   | 15.835.684,88    | 10,81  | 1,581                                | 1,500  | 1,982  |
| 2,000                                                     | 2,499  | 127                                                      | 9,26   | 15.047.524,26    | 9,91   | 7                                               | 6,09   | 36.256,44        | 0,67   | 125                                                      | 9,32   | 15.011.267,82    | 10,25  | 2,171                                | 2,000  | 2,490  |
| 2,500                                                     | 2,999  | 75                                                       | 5,47   | 5.842.095,48     | 3,85   | 3                                               | 2,61   | 21.780,34        | 0,40   | 75                                                       | 5,59   | 5.820.315,14     | 3,97   | 2,744                                | 2,500  | 2,998  |
| 3,000                                                     | 3,499  | 147                                                      | 10,72  | 12.007.173,31    | 7,91   | 8                                               | 6,96   | 311.769,26       | 5,80   | 143                                                      | 10,66  | 11.695.404,05    | 7,99   | 3,259                                | 3,000  | 3,496  |
| 3,500                                                     | 3,999  | 118                                                      | 8,61   | 14.726.816,81    | 9,70   | 11                                              | 9,57   | 363.748,05       | 6,76   | 112                                                      | 8,35   | 14.363.068,76    | 9,81   | 3,706                                | 3,500  | 3,999  |
| 4,000                                                     | 4,499  | 109                                                      | 7,95   | 18.144.431,46    | 11,95  | 8                                               | 6,96   | 284.161,75       | 5,28   | 108                                                      | 8,05   | 17.860.269,71    | 12,20  | 4,237                                | 4,000  | 4,496  |
| 4,500                                                     | 4,999  | 89                                                       | 6,49   | 11.311.436,69    | 7,45   | 8                                               | 6,96   | 311.453,69       | 5,79   | 88                                                       | 6,56   | 10.999.983,00    | 7,51   | 4,639                                | 4,500  | 4,996  |
| 5,000                                                     | 5,499  | 73                                                       | 5,32   | 10.147.993,17    | 6,68   | 16                                              | 13,91  | 1.601.133,29     | 29,77  | 68                                                       | 5,07   | 8.546.859,88     | 5,84   | 5,132                                | 5,000  | 5,440  |
| 5,500                                                     | 5,999  | 43                                                       | 3,14   | 5.708.561,04     | 3,76   | 7                                               | 6,09   | 368.380,12       | 6,85   | 42                                                       | 3,13   | 5.340.180,92     | 3,65   | 5,654                                | 5,500  | 5,989  |
| 6,000                                                     | 6,499  | 102                                                      | 7,44   | 7.589.388,40     | 5,00   | 11                                              | 9,57   | 211.992,15       | 3,94   | 101                                                      | 7,53   | 7.377.396,25     | 5,04   | 6,233                                | 6,000  | 6,480  |
| 6,500                                                     | 6,999  | 92                                                       | 6,71   | 8.495.115,32     | 5,60   | 9                                               | 7,83   | 395.441,11       | 7,35   | 91                                                       | 6,79   | 8.099.674,21     | 5,53   | 6,679                                | 6,500  | 6,969  |
| 7,000                                                     | 7,499  | 21                                                       | 1,53   | 925.906,05       | 0,61   | 4                                               | 3,48   | 86.735,32        | 1,61   | 19                                                       | 1,42   | 839.170,73       | 0,57   | 7,181                                | 7,000  | 7,462  |
| 7,500                                                     | 7,999  | 27                                                       | 1,97   | 2.276.436,53     | 1,50   | 7                                               | 6,09   | 398.652,18       | 7,41   | 27                                                       | 2,01   | 1.877.784,35     | 1,28   | 7,773                                | 7,500  | 7,998  |
| 8,000                                                     | 8,499  | 20                                                       | 1,46   | 510.078,63       | 0,34   | 5                                               | 4,35   | 50.833,51        | 0,95   | 20                                                       | 1,49   | 459.245,12       | 0,31   | 8,245                                | 8,000  | 8,388  |
| 8,500                                                     | 8,999  | 10                                                       | 0,73   | 352.064,23       | 0,23   | 1                                               | 0,87   | 52.951,39        | 0,98   | 10                                                       | 0,75   | 299.112,84       | 0,20   | 8,616                                | 8,500  | 8,950  |
| 9,000                                                     | 9,499  | 4                                                        | 0,29   | 6.586,83         | 0,00   | 1                                               | 0,87   | 855,10           | 0,02   | 3                                                        | 0,22   | 5.731,73         | 0,00   | 9,119                                | 9,000  | 9,250  |
| 9,500                                                     | 9,999  | 1                                                        | 0,07   | 13.961,05        | 0,01   | 0                                               | 0,00   | 0,00             | 0,00   | 1                                                        | 0,07   | 13.961,05        | 0,01   | 9,750                                | 9,750  | 9,750  |
| 10,000                                                    | 10,499 | 1                                                        | 0,07   | 34.926,00        | 0,02   | 0                                               | 0,00   | 0,00             | 0,00   | 1                                                        | 0,07   | 34.926,00        | 0,02   | 10,000                               | 10,000 | 10,000 |
| 12,000                                                    | 12,499 | 1                                                        | 0,07   | 3.533,60         | 0,00   | 0                                               | 0,00   | 0,00             | 0,00   | 1                                                        | 0,07   | 3.533,60         | 0,00   | 12,250                               | 12,250 | 12,250 |
| Total :                                                   |        | 1.371                                                    | 100,00 | 151.804.204,20   | 100,00 | 115                                             | 100,00 | 5.378.350,46     | 100,00 | 1.341                                                    | 100,00 | 146.425.853,74   | 100,00 |                                      |        |        |
| Media Ponderada / Weighted Average :                      |        |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 3,503                                |        |        |
| Media Simple / Average :                                  |        |                                                          |        | 110.725,17       |        |                                                 |        | 46.768,26        |        |                                                          |        | 109.191,54       |        | 3,787                                |        |        |
| Mínimo / Minimum :                                        |        |                                                          |        | 9,90             |        |                                                 |        | 9,90             |        |                                                          |        | 6,96             |        | 0,000                                |        |        |
| Máximo / Maximum :                                        |        |                                                          |        | 2.201.320,79     |        |                                                 |        | 637.007,00       |        |                                                          |        | 2.201.320,79     |        | 12,250                               |        |        |