

BBVA-6 FTPYME Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Análisis de morosidad: Tasa de morosidad +3 meses

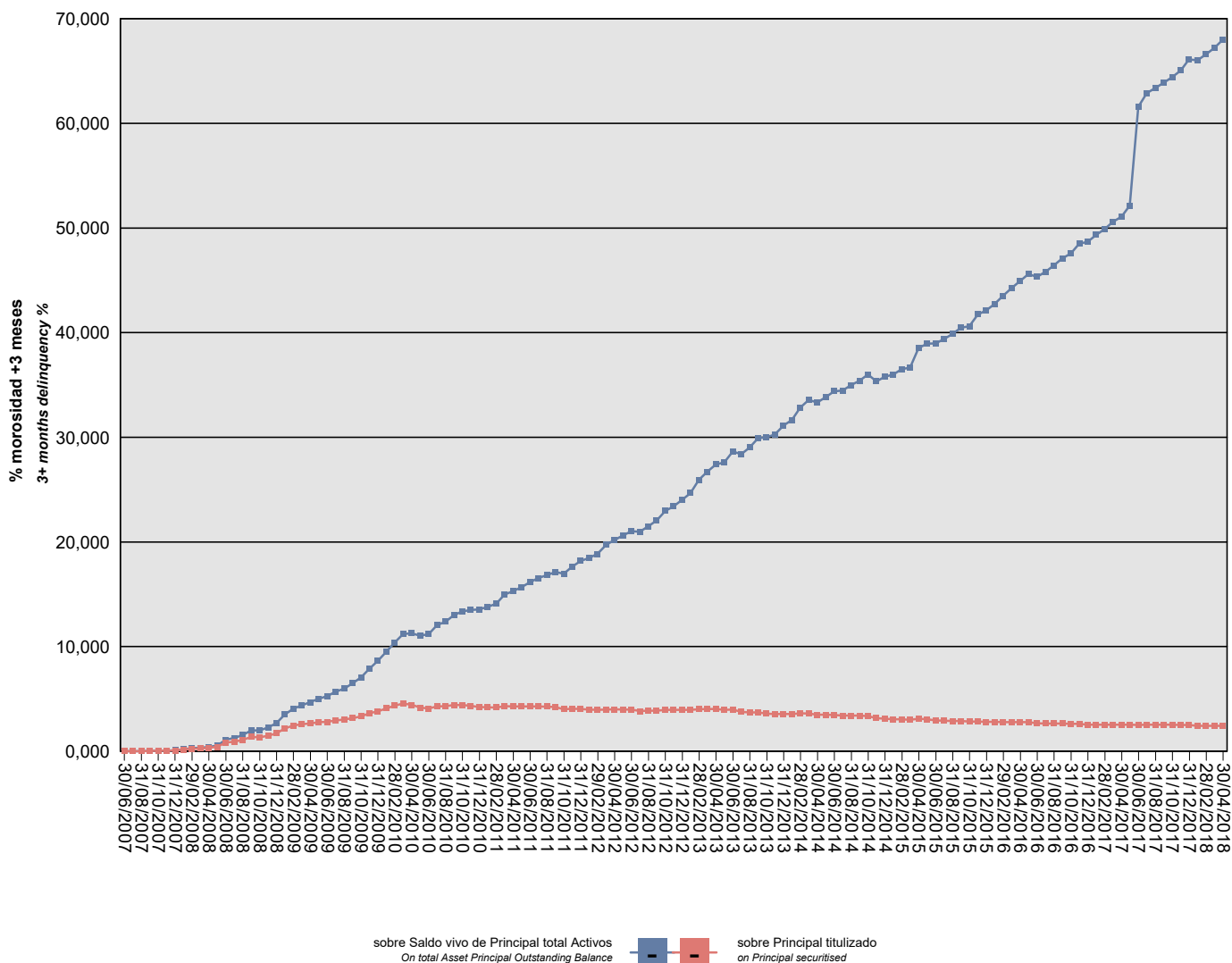
Delinquency analysis: 3+ months delinquency rate

Activos / Assets: Préstamos a PYMES / SME Loans

Fecha / Date: 30/04/2018

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



BBVA-6 FTPYME Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Análisis de morosidad: Tasa de morosidad +3 meses

Delinquency analysis: 3+ months delinquency rate

Activos / Assets: Préstamos a PYMES / SME Loans

Fecha / Date: 30/04/2018

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 +3 meses 3+ 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	133,367	0,01%	0,01%
31/10/2007	550,230	0,04%	0,04%
30/11/2007	543,671	0,04%	0,04%
31/12/2007	1.121,807	0,09%	0,07%
31/01/2008	2.337,948	0,18%	0,16%
29/02/2008	3.615,840	0,29%	0,24%
31/03/2008	3.825,973	0,31%	0,26%
30/04/2008	4.807,869	0,41%	0,32%
31/05/2008	6.362,184	0,55%	0,42%
30/06/2008	12.446,739	1,10%	0,83%
31/07/2008	13.494,526	1,24%	0,90%
31/08/2008	16.359,782	1,54%	1,09%
30/09/2008	20.406,107	1,98%	1,36%
31/10/2008	19.955,133	1,99%	1,33%
30/11/2008	22.025,704	2,25%	1,47%
31/12/2008	25.657,099	2,69%	1,71%
31/01/2009	32.696,825	3,52%	2,18%
28/02/2009	36.859,249	4,07%	2,46%
31/03/2009	38.601,319	4,40%	2,57%
30/04/2009	39.737,174	4,68%	2,65%
31/05/2009	41.523,873	5,01%	2,77%
30/06/2009	42.166,573	5,25%	2,81%
31/07/2009	44.101,020	5,69%	2,94%
31/08/2009	45.173,946	5,97%	3,01%
30/09/2009	47.488,940	6,50%	3,17%
31/10/2009	50.037,957	7,07%	3,34%
30/11/2009	54.345,830	7,89%	3,62%
31/12/2009	57.335,312	8,63%	3,82%
31/01/2010	61.468,437	9,51%	4,10%
28/02/2010	65.359,990	10,40%	4,36%
31/03/2010	68.093,796	11,21%	4,54%
30/04/2010	66.468,031	11,27%	4,43%
31/05/2010	62.468,657	11,04%	4,16%
30/06/2010	61.213,526	11,19%	4,08%
31/07/2010	64.228,545	12,05%	4,28%
31/08/2010	64.739,084	12,38%	4,32%

BBVA-6 FTPYME Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Análisis de morosidad: Tasa de morosidad +3 meses

Delinquency analysis: 3+ months delinquency rate

Activos / Assets: Préstamos a PYMES / SME Loans

Fecha / Date: 30/04/2018

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 +3 meses 3+ months delinquency %	
		sobre Saldo vivo de Principal total Activos On total Asset Principal Outstanding Balance	sobre Principal titulado on Principal securitised
30/09/2010	66.028,082	13,00%	4,40%
31/10/2010	66.392,164	13,37%	4,43%
30/11/2010	64.908,103	13,49%	4,33%
31/12/2010	63.160,350	13,55%	4,21%
31/01/2011	62.940,697	13,80%	4,20%
28/02/2011	62.701,492	14,10%	4,18%
31/03/2011	64.698,118	14,98%	4,31%
30/04/2011	64.329,924	15,29%	4,29%
31/05/2011	64.117,578	15,68%	4,27%
30/06/2011	64.084,273	16,15%	4,27%
31/07/2011	64.212,618	16,56%	4,28%
31/08/2011	63.875,918	16,83%	4,26%
30/09/2011	63.443,013	17,13%	4,23%
31/10/2011	60.084,725	16,95%	4,01%
30/11/2011	60.985,652	17,63%	4,07%
31/12/2011	60.281,917	18,19%	4,02%
31/01/2012	59.769,244	18,47%	3,98%
29/02/2012	59.118,093	18,86%	3,94%
31/03/2012	59.764,953	19,72%	3,98%
30/04/2012	59.961,322	20,18%	4,00%
31/05/2012	59.776,043	20,61%	3,98%
30/06/2012	59.531,798	21,02%	3,97%
31/07/2012	57.444,378	20,97%	3,83%
31/08/2012	57.834,904	21,50%	3,86%
30/09/2012	58.113,619	22,07%	3,87%
31/10/2012	59.173,055	22,97%	3,94%
30/11/2012	59.200,808	23,41%	3,95%
31/12/2012	59.211,626	24,04%	3,95%
31/01/2013	59.071,598	24,66%	3,94%
28/02/2013	60.262,335	25,93%	4,02%
31/03/2013	60.662,006	26,71%	4,04%
30/04/2013	60.601,012	27,40%	4,04%
31/05/2013	59.443,499	27,60%	3,96%
30/06/2013	59.881,601	28,63%	3,99%
31/07/2013	56.405,344	28,39%	3,76%
31/08/2013	55.742,021	29,03%	3,72%
30/09/2013	55.679,187	29,92%	3,71%
31/10/2013	54.145,715	30,01%	3,61%
30/11/2013	53.226,123	30,28%	3,55%

BBVA-6 FTPYME Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Análisis de morosidad: Tasa de morosidad +3 meses

Delinquency analysis: 3+ months delinquency rate

Activos / Assets: Préstamos a PYMES / SME Loans

Fecha / Date: 30/04/2018

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 +3 meses 3+ months delinquency %	
		sobre Saldo vivo de Principal total Activos On total Asset Principal Outstanding Balance	sobre Principal titulado on Principal securitised
31/12/2013	53.342,138	31,13%	3,56%
31/01/2014	53.259,913	31,66%	3,55%
28/02/2014	54.162,203	32,85%	3,61%
31/03/2014	54.061,321	33,58%	3,60%
30/04/2014	52.278,133	33,32%	3,48%
31/05/2014	52.125,328	33,84%	3,47%
30/06/2014	51.995,786	34,40%	3,47%
31/07/2014	51.037,698	34,46%	3,40%
31/08/2014	51.122,000	34,98%	3,41%
30/09/2014	50.877,786	35,39%	3,39%
31/10/2014	50.237,916	36,00%	3,35%
30/11/2014	47.386,998	35,34%	3,16%
31/12/2014	46.724,090	35,78%	3,11%
31/01/2015	45.912,758	36,01%	3,06%
28/02/2015	45.862,134	36,51%	3,06%
31/03/2015	44.892,382	36,66%	2,99%
30/04/2015	46.415,240	38,53%	3,09%
31/05/2015	45.580,786	38,95%	3,04%
30/06/2015	44.262,252	38,96%	2,95%
31/07/2015	43.614,912	39,38%	2,91%
31/08/2015	43.357,329	39,88%	2,89%
30/09/2015	43.318,921	40,48%	2,89%
31/10/2015	42.544,038	40,60%	2,84%
30/11/2015	42.494,275	41,74%	2,83%
31/12/2015	42.048,263	42,14%	2,80%
31/01/2016	41.911,886	42,75%	2,79%
29/02/2016	41.821,645	43,53%	2,79%
31/03/2016	41.790,499	44,27%	2,79%
30/04/2016	41.744,132	44,91%	2,78%
31/05/2016	41.496,217	45,60%	2,77%
30/06/2016	39.868,005	45,34%	2,66%
31/07/2016	39.619,493	45,82%	2,64%
31/08/2016	39.558,684	46,43%	2,64%
30/09/2016	39.535,971	47,09%	2,64%
31/10/2016	39.181,799	47,56%	2,61%
30/11/2016	39.118,199	48,49%	2,61%
31/12/2016	38.044,302	48,68%	2,54%
31/01/2017	38.043,871	49,34%	2,54%
28/02/2017	37.870,357	49,87%	2,52%

BBVA-6 FTPYME Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Análisis de morosidad: Tasa de morosidad +3 meses

Delinquency analysis: 3+ months delinquency rate

Activos / Assets: Préstamos a PYMES / SME Loans

Fecha / Date: 30/04/2018

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 +3 meses 3+ months delinquency %	
		sobre Saldo vivo de Principal total Activos On total Asset Principal Outstanding Balance	sobre Principal titulado on Principal securitised
31/03/2017	37.925,500	50,58%	2,53%
30/04/2017	37.827,014	51,08%	2,52%
31/05/2017	38.052,791	52,13%	2,54%
30/06/2017	37.688,752	61,59%	2,51%
31/07/2017	37.835,975	62,88%	2,52%
31/08/2017	37.836,544	63,37%	2,52%
30/09/2017	37.808,163	63,88%	2,52%
31/10/2017	37.807,015	64,42%	2,52%
30/11/2017	37.758,773	65,06%	2,52%
31/12/2017	37.467,468	66,11%	2,50%
31/01/2018	36.384,590	66,04%	2,43%
28/02/2018	36.404,112	66,61%	2,43%
31/03/2018	36.359,714	67,20%	2,42%
30/04/2018	36.323,380	67,98%	2,42%