

BBVA-6 FTPYME Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Análisis de morosidad: Tasa de entrada acumulada en mora +3 meses (trimestres naturales desde constitución Fondo) - Detalle por años originación activos

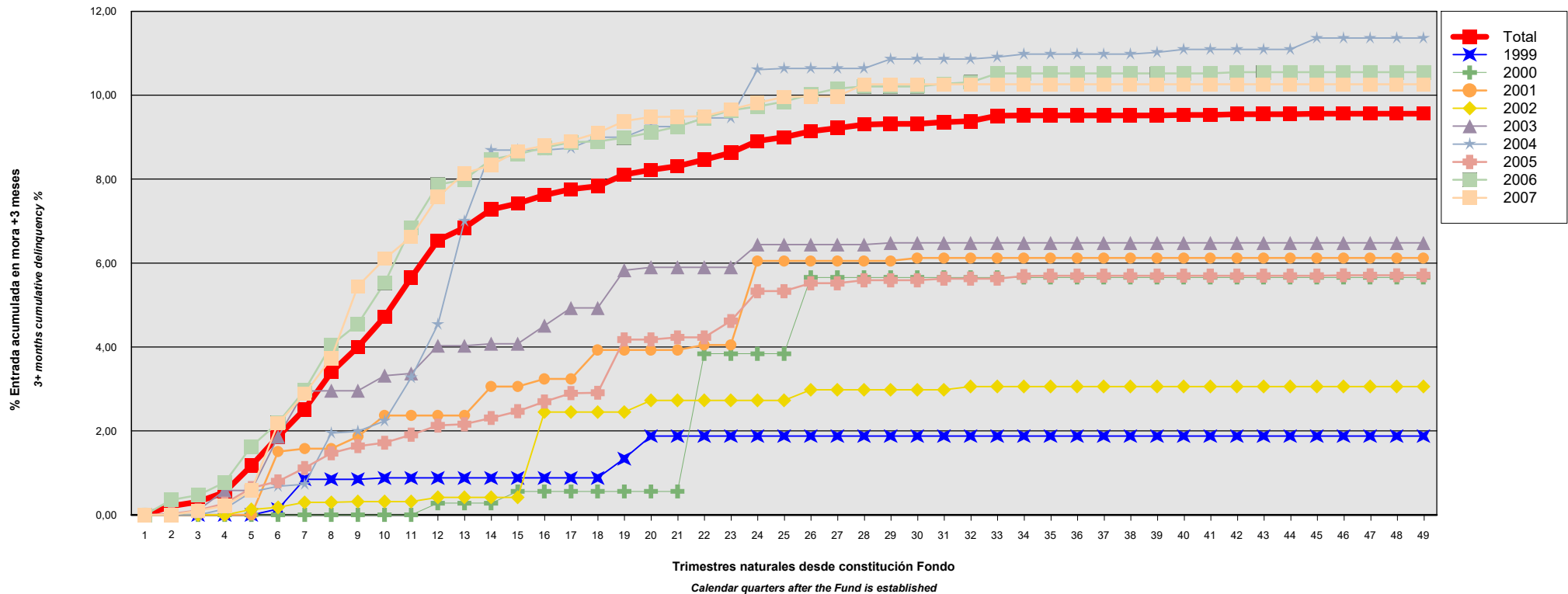
Delinquency analysis: 3+ months cumulative delinquency rate (calendar quarters after the Fund is established) - Detailed by asset origination years

Activos / Assets: Préstamos a PYMES / SME Loans

Fecha / Date: 30/06/2019

Divisa / Currency: EUR

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| Origenación activo Asset origination | Total | 1999 | 2000 | 2001 | 2002 | 2003 | 2004 | 2005 | 2006 | 2007 |
|--|-----------|---------|---------|---------|---------|----------|----------|----------|-----------|-----------|
| Principal titulizado (mill. €) Principal securitised (€ million) | 1.500,101 | 6,689 | 7,092 | 20,611 | 29,702 | 61,681 | 83,840 | 169,827 | 870,412 | 250,248 |
| Nº activos / Nº. of assets | 7.560 | 46 | 56 | 92 | 144 | 178 | 337 | 564 | 4.333 | 1.810 |
| 1 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 |
| 2 | 0,21% 8 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,02% 2 | 0,36% 5 | 0,00% 1 |
| 3 | 0,31% 39 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,11% 1 | 0,00% 0 | 0,11% 7 | 0,47% 24 | 0,10% 7 |
| 4 | 0,54% 81 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,58% 2 | 0,14% 2 | 0,27% 12 | 0,77% 53 | 0,22% 12 |
| 5 | 1,17% 152 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,13% 1 | 0,58% 2 | 0,55% 5 | 0,64% 19 | 1,63% 96 | 0,58% 29 |
| 6 | 1,87% 252 | 0,14% 1 | 0,00% 0 | 1,51% 2 | 0,18% 2 | 1,86% 6 | 0,68% 9 | 0,80% 27 | 2,20% 149 | 2,18% 56 |
| 7 | 2,52% 364 | 0,85% 2 | 0,00% 0 | 1,58% 3 | 0,30% 3 | 2,95% 7 | 0,73% 12 | 1,12% 36 | 2,97% 217 | 2,88% 84 |
| 8 | 3,40% 468 | 0,85% 2 | 0,00% 0 | 1,58% 3 | 0,30% 3 | 2,96% 8 | 1,95% 16 | 1,47% 43 | 4,05% 279 | 3,74% 114 |
| 9 | 4,00% 566 | 0,85% 2 | 0,00% 0 | 1,87% 4 | 0,32% 4 | 2,96% 9 | 1,99% 18 | 1,64% 49 | 4,55% 334 | 5,45% 146 |
| 10 | 4,72% 642 | 0,88% 3 | 0,00% 0 | 2,37% 5 | 0,32% 4 | 3,32% 12 | 2,24% 21 | 1,72% 53 | 5,53% 379 | 6,10% 165 |
| 11 | 5,65% 708 | 0,88% 3 | 0,00% 0 | 2,37% 5 | 0,32% 4 | 3,37% 14 | 3,27% 24 | 1,91% 56 | 6,84% 423 | 6,63% 179 |
| 12 | 6,54% 774 | 0,88% 3 | 0,28% 1 | 2,37% 5 | 0,42% 5 | 4,03% 15 | 4,54% 28 | 2,13% 59 | 7,87% 458 | 7,58% 200 |
| 13 | 6,84% 809 | 0,88% 3 | 0,28% 1 | 2,37% 5 | 0,42% 5 | 4,03% 15 | 7,00% 29 | 2,16% 61 | 7,99% 478 | 8,14% 212 |
| 14 | 7,28% 852 | 0,88% 3 | 0,28% 1 | 3,06% 6 | 0,42% 5 | 4,08% 16 | 8,69% 32 | 2,31% 62 | 8,47% 506 | 8,33% 221 |
| 15 | 7,42% 878 | 0,88% 3 | 0,56% 2 | 3,06% 6 | 0,42% 5 | 4,08% 16 | 8,69% 32 | 2,47% 65 | 8,59% 524 | 8,67% 225 |
| 16 | 7,62% 906 | 0,88% 3 | 0,56% 2 | 3,24% 7 | 2,45% 6 | 4,51% 18 | 8,69% 32 | 2,70% 68 | 8,75% 535 | 8,80% 235 |
| 17 | 7,76% 933 | 0,88% 3 | 0,56% 2 | 3,24% 7 | 2,45% 6 | 4,93% 19 | 8,74% 34 | 2,90% 74 | 8,88% 547 | 8,91% 241 |
| 18 | 7,83% 957 | 0,88% 3 | 0,56% 2 | 3,93% 8 | 2,45% 6 | 4,93% 19 | 9,00% 36 | 2,91% 75 | 8,90% 555 | 9,10% 253 |

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| | Total | 1999 | 2000 | 2001 | 2002 | 2003 | 2004 | 2005 | 2006 | 2007 |
|----|------------|---------|---------|----------|----------|----------|-----------|----------|------------|------------|
| 19 | 8,11%1.000 | 1,34% 5 | 0,56% 2 | 3,93% 8 | 2,45% 6 | 5,83% 20 | 9,00% 36 | 4,18% 78 | 8,99% 571 | 9,38% 274 |
| 20 | 8,22%1.026 | 1,88% 6 | 0,56% 2 | 3,93% 8 | 2,73% 8 | 5,90% 21 | 9,25% 38 | 4,18% 78 | 9,11% 580 | 9,48% 285 |
| 21 | 8,31%1.049 | 1,88% 6 | 0,56% 2 | 3,93% 8 | 2,73% 8 | 5,90% 21 | 9,25% 38 | 4,23% 80 | 9,25% 586 | 9,49% 300 |
| 22 | 8,46%1.071 | 1,88% 6 | 3,84% 4 | 4,05% 9 | 2,73% 8 | 5,90% 21 | 9,46% 40 | 4,23% 81 | 9,45% 597 | 9,50% 305 |
| 23 | 8,63%1.086 | 1,88% 6 | 3,84% 4 | 4,05% 9 | 2,73% 8 | 5,90% 21 | 9,46% 40 | 4,62% 85 | 9,64% 606 | 9,66% 307 |
| 24 | 8,91%1.100 | 1,88% 6 | 3,84% 4 | 6,05% 10 | 2,73% 8 | 6,44% 22 | 10,61% 41 | 5,33% 87 | 9,73% 611 | 9,82% 311 |
| 25 | 9,00%1.111 | 1,88% 6 | 3,84% 4 | 6,05% 10 | 2,73% 8 | 6,44% 22 | 10,64% 42 | 5,33% 87 | 9,85% 618 | 9,96% 314 |
| 26 | 9,14%1.126 | 1,88% 6 | 5,66% 5 | 6,05% 10 | 2,98% 9 | 6,44% 22 | 10,64% 42 | 5,52% 89 | 10,02% 626 | 9,97% 317 |
| 27 | 9,22%1.131 | 1,88% 6 | 5,66% 5 | 6,05% 10 | 2,98% 9 | 6,44% 22 | 10,64% 42 | 5,52% 89 | 10,16% 630 | 9,97% 318 |
| 28 | 9,30%1.138 | 1,88% 6 | 5,66% 5 | 6,05% 10 | 2,98% 9 | 6,44% 22 | 10,64% 42 | 5,59% 91 | 10,21% 634 | 10,26% 319 |
| 29 | 9,32%1.140 | 1,88% 6 | 5,66% 5 | 6,05% 10 | 2,98% 9 | 6,48% 23 | 10,86% 43 | 5,59% 91 | 10,21% 634 | 10,26% 319 |
| 30 | 9,32%1.142 | 1,88% 6 | 5,66% 5 | 6,12% 11 | 2,98% 9 | 6,48% 23 | 10,86% 43 | 5,59% 91 | 10,21% 635 | 10,26% 319 |
| 31 | 9,36%1.147 | 1,88% 6 | 5,66% 5 | 6,12% 11 | 2,98% 9 | 6,48% 23 | 10,86% 43 | 5,63% 92 | 10,27% 639 | 10,26% 319 |
| 32 | 9,38%1.149 | 1,88% 6 | 5,66% 5 | 6,12% 11 | 3,06% 10 | 6,48% 23 | 10,86% 43 | 5,63% 92 | 10,31% 640 | 10,26% 319 |
| 33 | 9,51%1.156 | 1,88% 6 | 5,66% 5 | 6,12% 11 | 3,06% 10 | 6,48% 23 | 10,91% 44 | 5,63% 92 | 10,52% 646 | 10,26% 319 |
| 34 | 9,52%1.159 | 1,88% 6 | 5,66% 5 | 6,12% 11 | 3,06% 10 | 6,48% 23 | 10,98% 45 | 5,69% 93 | 10,52% 647 | 10,26% 319 |
| 35 | 9,52%1.160 | 1,88% 6 | 5,66% 5 | 6,12% 11 | 3,06% 10 | 6,48% 23 | 10,98% 45 | 5,70% 94 | 10,52% 647 | 10,26% 319 |
| 36 | 9,52%1.160 | 1,88% 6 | 5,66% 5 | 6,12% 11 | 3,06% 10 | 6,48% 23 | 10,98% 45 | 5,70% 94 | 10,52% 647 | 10,26% 319 |
| 37 | 9,52%1.162 | 1,88% 6 | 5,66% 5 | 6,12% 11 | 3,06% 10 | 6,48% 23 | 10,98% 45 | 5,70% 94 | 10,52% 648 | 10,26% 320 |
| 38 | 9,52%1.163 | 1,88% 6 | 5,66% 5 | 6,12% 11 | 3,06% 10 | 6,48% 23 | 10,98% 45 | 5,70% 94 | 10,52% 649 | 10,26% 320 |
| 39 | 9,52%1.164 | 1,88% 6 | 5,66% 5 | 6,12% 11 | 3,06% 10 | 6,48% 23 | 11,02% 46 | 5,70% 94 | 10,52% 649 | 10,26% 320 |
| 40 | 9,53%1.166 | 1,88% 6 | 5,66% 5 | 6,12% 11 | 3,06% 10 | 6,48% 23 | 11,09% 47 | 5,70% 94 | 10,52% 650 | 10,26% 320 |
| 41 | 9,53%1.166 | 1,88% 6 | 5,66% 5 | 6,12% 11 | 3,06% 10 | 6,48% 23 | 11,09% 47 | 5,70% 94 | 10,52% 650 | 10,26% 320 |
| 42 | 9,55%1.168 | 1,88% 6 | 5,66% 5 | 6,12% 11 | 3,06% 10 | 6,48% 23 | 11,09% 47 | 5,70% 94 | 10,55% 652 | 10,26% 320 |

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| | Total | 1999 | 2000 | 2001 | 2002 | 2003 | 2004 | 2005 | 2006 | 2007 |
|----|-------------|---------|---------|----------|----------|----------|-----------|----------|------------|------------|
| 43 | 9,55% 1.169 | 1,88% 6 | 5,66% 5 | 6,12% 11 | 3,06% 10 | 6,48% 23 | 11,09% 47 | 5,70% 94 | 10,55% 653 | 10,26% 320 |
| 44 | 9,55% 1.169 | 1,88% 6 | 5,66% 5 | 6,12% 11 | 3,06% 10 | 6,48% 23 | 11,09% 47 | 5,70% 94 | 10,55% 653 | 10,26% 320 |
| 45 | 9,56% 1.170 | 1,88% 6 | 5,66% 5 | 6,12% 11 | 3,06% 10 | 6,48% 23 | 11,36% 48 | 5,70% 94 | 10,55% 653 | 10,26% 320 |
| 46 | 9,56% 1.171 | 1,88% 6 | 5,66% 5 | 6,12% 11 | 3,06% 10 | 6,48% 23 | 11,36% 48 | 5,71% 95 | 10,55% 653 | 10,26% 320 |
| 47 | 9,56% 1.171 | 1,88% 6 | 5,66% 5 | 6,12% 11 | 3,06% 10 | 6,48% 23 | 11,36% 48 | 5,71% 95 | 10,55% 653 | 10,26% 320 |
| 48 | 9,56% 1.171 | 1,88% 6 | 5,66% 5 | 6,12% 11 | 3,06% 10 | 6,48% 23 | 11,36% 48 | 5,71% 95 | 10,55% 653 | 10,26% 320 |
| 49 | 9,56% 1.171 | 1,88% 6 | 5,66% 5 | 6,12% 11 | 3,06% 10 | 6,48% 23 | 11,36% 48 | 5,71% 95 | 10,55% 653 | 10,26% 320 |