

BBVA-9 PYME Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Intervalos de Fecha de Vencimiento Final / Distribution by Final Maturity Date Intervals

Activos / Assets: Préstamos a PYMES / SME Loans

Fecha / Date: 31/10/2015

Divisa / Currency: EUR

| Intervalos anuales Annual Intervals | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | Tipo Interés Interest Rate | Vida residual Residual Life |
|--|--|---------------|-----------------------|---------------|---|---------------|---------------------|---------------|--|---------------|-----------------------|---------------|-------------------------------|----------------------------------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Media Pond. W. Average | M. Pond. Meses W. Avg. Months |
| 2012 | 1 | 0,07 | 196.986,00 | 0,13 | 1 | 0,87 | 196.986,00 | 3,66 | 0 | 0,00 | 0,00 | 0,00 | 0,000% | 0,000 |
| 2013 | 2 | 0,15 | 1.282,10 | 0,00 | 2 | 1,74 | 1.282,10 | 0,02 | 0 | 0,00 | 0,00 | 0,00 | 0,000% | 0,000 |
| 2014 | 10 | 0,73 | 1.003.640,76 | 0,66 | 10 | 8,70 | 1.003.640,76 | 18,66 | 0 | 0,00 | 0,00 | 0,00 | 0,000% | 0,000 |
| 2015 | 77 | 5,62 | 2.174.842,34 | 1,43 | 6 | 5,22 | 234.925,26 | 4,37 | 72 | 5,37 | 1.939.917,08 | 1,32 | 2,045% | 0,935 |
| 2016 | 316 | 23,05 | 12.667.104,85 | 8,34 | 19 | 16,52 | 900.321,93 | 16,74 | 310 | 23,12 | 11.766.782,92 | 8,04 | 3,349% | 9,906 |
| 2017 | 203 | 14,81 | 14.584.205,55 | 9,61 | 9 | 7,83 | 768.377,29 | 14,29 | 199 | 14,84 | 13.815.828,26 | 9,44 | 2,916% | 18,695 |
| 2018 | 172 | 12,55 | 22.320.134,08 | 14,70 | 21 | 18,26 | 1.061.189,53 | 19,73 | 172 | 12,83 | 21.258.944,55 | 14,52 | 3,861% | 34,158 |
| 2019 | 135 | 9,85 | 16.252.576,39 | 10,71 | 19 | 16,52 | 810.651,10 | 15,07 | 134 | 9,99 | 15.441.925,29 | 10,55 | 3,827% | 42,745 |
| 2020 | 70 | 5,11 | 8.077.000,94 | 5,32 | 4 | 3,48 | 116.472,08 | 2,17 | 69 | 5,15 | 7.960.528,86 | 5,44 | 1,681% | 58,564 |
| 2021 | 87 | 6,35 | 11.791.605,47 | 7,77 | 8 | 6,96 | 130.561,57 | 2,43 | 87 | 6,49 | 11.661.043,90 | 7,96 | 3,911% | 70,815 |
| 2022 | 71 | 5,18 | 13.700.263,22 | 9,02 | 2 | 1,74 | 4.691,12 | 0,09 | 71 | 5,29 | 13.695.572,10 | 9,35 | 4,029% | 78,982 |
| 2023 | 50 | 3,65 | 10.454.531,01 | 6,89 | 6 | 5,22 | 128.917,51 | 2,40 | 50 | 3,73 | 10.325.613,50 | 7,05 | 3,454% | 93,523 |
| 2024 | 32 | 2,33 | 8.894.989,94 | 5,86 | 2 | 1,74 | 1.347,92 | 0,03 | 32 | 2,39 | 8.893.642,02 | 6,07 | 2,504% | 102,647 |
| 2025 | 6 | 0,44 | 879.607,29 | 0,58 | 2 | 1,74 | 3.206,09 | 0,06 | 6 | 0,45 | 876.401,20 | 0,60 | 2,547% | 116,712 |
| 2026 | 50 | 3,65 | 13.571.120,73 | 8,94 | 0 | 0,00 | 0,00 | 0,00 | 50 | 3,73 | 13.571.120,73 | 9,27 | 4,124% | 129,838 |
| 2027 | 49 | 3,57 | 8.768.359,49 | 5,78 | 2 | 1,74 | 2.571,60 | 0,05 | 49 | 3,65 | 8.765.787,89 | 5,99 | 3,890% | 138,663 |
| 2028 | 1 | 0,07 | 172.276,42 | 0,11 | 0 | 0,00 | 0,00 | 0,00 | 1 | 0,07 | 172.276,42 | 0,12 | 2,000% | 152,290 |
| 2029 | 2 | 0,15 | 1.232.115,97 | 0,81 | 1 | 0,87 | 11.541,76 | 0,21 | 2 | 0,15 | 1.220.574,21 | 0,83 | 2,158% | 161,314 |
| 2030 | 1 | 0,07 | 8.238,21 | 0,01 | 0 | 0,00 | 0,00 | 0,00 | 1 | 0,07 | 8.238,21 | 0,01 | 4,167% | 175,129 |
| 2031 | 15 | 1,09 | 2.043.981,89 | 1,35 | 0 | 0,00 | 0,00 | 0,00 | 15 | 1,12 | 2.043.981,89 | 1,40 | 4,097% | 190,997 |
| 2032 | 15 | 1,09 | 2.463.440,26 | 1,62 | 1 | 0,87 | 1.666,84 | 0,03 | 15 | 1,12 | 2.461.773,42 | 1,68 | 4,409% | 198,093 |
| 2034 | 4 | 0,29 | 306.453,04 | 0,20 | 0 | 0,00 | 0,00 | 0,00 | 4 | 0,30 | 306.453,04 | 0,21 | 4,113% | 226,316 |
| 2037 | 1 | 0,07 | 194.616,26 | 0,13 | 0 | 0,00 | 0,00 | 0,00 | 1 | 0,07 | 194.616,26 | 0,13 | 0,829% | 254,516 |
| 2040 | 1 | 0,07 | 44.831,99 | 0,03 | 0 | 0,00 | 0,00 | 0,00 | 1 | 0,07 | 44.831,99 | 0,03 | 1,338% | 300,548 |
| 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% | 70,547 |
| Media Simple / Average : | | | 110.725,17 | | | | 46.768,26 | | | | 109.191,54 | | 3,787% | 47,456 |
| Mínimo / Minimum : | | | 9,90 | | | | 9,90 | | | | 6,96 | | 0,000% | 05/11/2015 |
| Máximo / Maximum : | | | 2.201.320,79 | | | | 637.007,00 | | | | 2.201.320,79 | | 12,250% | 17/11/2040 |