BBVA-6 FTPYME Fondo de Titulización de Activos

Brief report

Date: 12/31/2022
Currency: EUR

Issued securities: Asset-Backed Bonds

<table>
<thead>
<tr>
<th>Bonds issue</th>
<th>Series</th>
<th>Issue date</th>
<th>N° bonds</th>
<th>Principal outstanding</th>
<th>Interest type</th>
<th>Reference rate</th>
<th>Final maturity (legal)</th>
<th>Rating</th>
</tr>
</thead>
<tbody>
<tr>
<td>Fictional</td>
<td>ES0370460018</td>
<td>06/14/2007</td>
<td>2,155</td>
<td>215,500,000.00</td>
<td>Floating</td>
<td>3.6% Euribor+0.05%</td>
<td>03/22/2023</td>
<td>AAA</td>
</tr>
<tr>
<td>Fictional</td>
<td>ES0370460026</td>
<td>06/14/2007</td>
<td>503</td>
<td>50,300,000.00</td>
<td>Floating</td>
<td>3.6% Euribor+0.35%</td>
<td>03/22/2023</td>
<td>AAA</td>
</tr>
<tr>
<td>Fictional</td>
<td>ES0370460034</td>
<td>06/14/2007</td>
<td>323</td>
<td>32,300,000.00</td>
<td>Floating</td>
<td>3.6% Euribor+0.65%</td>
<td>03/22/2023</td>
<td>AAA</td>
</tr>
</tbody>
</table>

Total: 14,993,999.30 1,500,000,000.00

Estimated average life (6 years) and maturity according to different hypothesis of constant prepayment rates (CPR) as of the last Payment Date

<table>
<thead>
<tr>
<th>% Monthly CPR (BBM)</th>
<th>0.17</th>
<th>0.34</th>
<th>0.57</th>
<th>0.87</th>
<th>1.06</th>
<th>1.25</th>
<th>1.44</th>
</tr>
</thead>
<tbody>
<tr>
<td>% Annual equivalent</td>
<td>2.09</td>
<td>4.09</td>
<td>6.10</td>
<td>8.10</td>
<td>10.10</td>
<td>12.10</td>
<td>14.10</td>
</tr>
</tbody>
</table>

Credit enhancement and financial operations

Credit enhancement (CE) Current At issue date % CE % CE

Class A 0.05% 0.00 94.96% 1,417,400,000.00 6.92%
Series A1 0.05% 0.00 80.13% 1,201,900,000.00
Series A2 0.05% 0.00 14.37% 215,500,000.00
Series B 0.05% 0.00 3.35% 30,300,000.00
Series C 100.00% 12,993,999.30 2.15% 32,300,000.00 1.42%

Issue of Bonds 12,993,999.30 1,500,000,000.00

Reserve Fund 0.05% 0.00 1.42% 21,300,000.00

Spanish State guarantee Series A2(G)

Other financial operations (current)

Assets Balance Interest
Treasury Account 2,983.52 1.38%
Servicer pre-collected not yet credited 34,718.36
Servicer pre-collected not yet credited 2,065.11

Liabilities Available Balance Interest
Subordinated Loan LT 21,300,000.00 5.081%
Subordinated Loan ST 0.00
Start-up Loan LT 0.00
Start-up Loan ST 0.00

Additional information

Europe de Titulización publishes this report to supplement the information laid down in the Offering Circular for the Bond issue by this Securitisation Fund. Only the information communicated by Europe de Titulización, in pursuance of the provisions of the Offering Circular, shall be considered for third-party publicity and dissemination purposes.

Official register CNMV: C/ Edison, 4 - 28006 Madrid
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Constitution date: 06/11/2007
VAT Reg. no.: V85129138
Management Company: Europea de Titulización, S.G.F.T
Originator: BBVA
Servicer: BBVA
Lead Managers: BBVA, Calyon
Bond Underwriters and Placement Agents: BBVA, Calyon, Barclays, Cibigroup, Dexia Capital Markets
Security Custodian: Société Générale
Swap: Société Générale
Treasury Account: Société Générale
Register of Book Securities: Iberclear
Treasurer: Spainish State
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Spanish State guarantee Series A2(G)
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**Brief report**

**Date:** 12/31/2022  
**Currency:** EUR

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**Constitution date:** 06/11/2007  
**VAT Reg. no:** V05129138  
**Management Company:** Europea de Titulización, S.G.F.T

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**Collateral: SME Loans**

**General**

<table>
<thead>
<tr>
<th></th>
<th>Current</th>
<th>At constitution date</th>
</tr>
</thead>
<tbody>
<tr>
<td>Count</td>
<td>18</td>
<td>7,960</td>
</tr>
<tr>
<td>Principal</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Principal outstanding</td>
<td>1,933,967.67</td>
<td>1,500,124.97</td>
</tr>
<tr>
<td>Average loan</td>
<td>109,110.44</td>
<td>198,426.09</td>
</tr>
<tr>
<td>Minimum</td>
<td>6,146.48</td>
<td>2,736.87</td>
</tr>
<tr>
<td>Maximum</td>
<td>4,122,597</td>
<td>6,458,075.67</td>
</tr>
<tr>
<td>Interest rate</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Weighted average (n/m)</td>
<td>2.61%</td>
<td>4.71%</td>
</tr>
<tr>
<td>Minimum</td>
<td>0.54%</td>
<td>2.53%</td>
</tr>
<tr>
<td>Maximum</td>
<td>4.45%</td>
<td>9.90%</td>
</tr>
<tr>
<td>Final maturity</td>
<td>-19</td>
<td>14</td>
</tr>
<tr>
<td>Minimum</td>
<td>03/31/2023</td>
<td>01/31/2008</td>
</tr>
<tr>
<td>Maximum</td>
<td>11/30/2008</td>
<td>06/30/2002</td>
</tr>
</tbody>
</table>

**Index (principal outstanding distribution)**

- 1-month EURIBOR/MIBOR: 0.00% 0.65%
- 2-month EURIBOR/MIBOR: 0.00% 0.81%
- 3-month EURIBOR/MIBOR: 0.00% 22.58%
- 4-month EURIBOR/MIBOR: 0.00% 0.14%
- 5-month EURIBOR/MIBOR: 2.84% 0.96%
- 6-month EURIBOR/MIBOR: 16.09% 35.48%
- 7-month EURIBOR/MIBOR: 0.00% 0.02%
- 9-month EURIBOR/MIBOR: 0.00% 0.01%
- 10-month EURIBOR/MIBOR: 0.00% 0.04%
- 11-month EURIBOR/MIBOR: 0.00% 0.07%
- 1-year EURIBOR/MIBOR: 38.61% 23.99%
- 1-year EURIBOR/MIBOR (Mortgage Rate): 19.63% 6.14%

**Prepayments**

<table>
<thead>
<tr>
<th></th>
<th>Current month</th>
<th>Last 3 months</th>
<th>Last 6 months</th>
<th>Last 12 months</th>
<th>Historical</th>
</tr>
</thead>
<tbody>
<tr>
<td>Single month, mort. (SIM)</td>
<td>0.04%</td>
<td>6.28%</td>
<td>5.15%</td>
<td>3.17%</td>
<td>0.70%</td>
</tr>
<tr>
<td>Annual Percentage Rate (APR)</td>
<td>0.05%</td>
<td>54.03%</td>
<td>46.98%</td>
<td>32.08%</td>
<td>9.00%</td>
</tr>
</tbody>
</table>

**Current delinquency**

<table>
<thead>
<tr>
<th>Aging</th>
<th>Assets</th>
<th>Overdue debt</th>
<th>Outstandig debt</th>
<th>Total debt</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Principal</td>
<td>Interest</td>
<td>Other</td>
<td>Total</td>
</tr>
<tr>
<td>Delinquency</td>
<td>1</td>
<td>0.00</td>
<td>0.00</td>
<td>3.72</td>
</tr>
<tr>
<td>from 2 years</td>
<td>0.00</td>
<td>0.00</td>
<td>3.72</td>
<td>3.72</td>
</tr>
<tr>
<td>Subtotal</td>
<td>177</td>
<td>23,243,130.53</td>
<td>1,429,627.83</td>
<td>46,841.01</td>
</tr>
<tr>
<td>Total</td>
<td>178</td>
<td>23,243,130.53</td>
<td>1,429,627.83</td>
<td>46,841.01</td>
</tr>
</tbody>
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