BBVA-6 FTPYME Fondo de Titulización de Activos

Brief report

Date: 04/30/2023
Currency: EUR

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
Citigroup
Deca Capital Markets
Société Générale

Bond Paying Agent
Société Générale

Original Issue Date
06/14/2007

Official register CNMV: C/ Edison, 4 - 28006 Madrid
Europea de Titulización: C/Jorge Juan 68 - 28009 Madrid

Current (Class A) 100.00% 12,882,648.28 0.00% 0.00

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

Currency: EUR

Date: 04/30/2023

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

<table>
<thead>
<tr>
<th>Hypothesis</th>
<th>% Monthly CPR (SMM)</th>
<th>% Annual equivalent CPR</th>
<th>% CE</th>
<th>% CE</th>
</tr>
</thead>
<tbody>
<tr>
<td>No Prepayment</td>
<td>0.17</td>
<td>2.04</td>
<td>0.00</td>
<td>0.00</td>
</tr>
<tr>
<td>With optional redemption *</td>
<td>0.00</td>
<td>0.00</td>
<td>0.00</td>
<td>0.00</td>
</tr>
<tr>
<td>Average life Years</td>
<td>0.00</td>
<td>0.00</td>
<td>0.00</td>
<td>0.00</td>
</tr>
<tr>
<td>Final Maturity Years</td>
<td>0.25</td>
<td>0.25</td>
<td>0.25</td>
<td>0.25</td>
</tr>
</tbody>
</table>

Credit enhancement and financial operations

Credit enhancement (CE)

<table>
<thead>
<tr>
<th>Class</th>
<th>Type</th>
<th>Issue Date</th>
<th>% CPR</th>
<th>% CE</th>
</tr>
</thead>
<tbody>
<tr>
<td>Class A</td>
<td>0.00%</td>
<td>0.00</td>
<td>94.49%</td>
<td>1,417,400,000.00</td>
</tr>
<tr>
<td>Class B</td>
<td>0.00%</td>
<td>0.00</td>
<td>80.13%</td>
<td>1,201,900,000.00</td>
</tr>
<tr>
<td>Class A2(G)</td>
<td>0.00%</td>
<td>0.00</td>
<td>14.37%</td>
<td>215,500,000.00</td>
</tr>
<tr>
<td>Class C</td>
<td>100.00%</td>
<td>12,882,648.28</td>
<td>2.15%</td>
<td>32,300,000.00</td>
</tr>
</tbody>
</table>

Other financial operations (current)

<table>
<thead>
<tr>
<th>Type</th>
<th>Balance</th>
<th>Interest</th>
</tr>
</thead>
<tbody>
<tr>
<td>Assets</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Treasury Account</td>
<td>98,268.22</td>
<td>2.874%</td>
</tr>
<tr>
<td>Servicer pfal collect not yet credited</td>
<td>32,451.40</td>
<td></td>
</tr>
<tr>
<td>Servicer pfal collect not yet credited</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Liabilities</td>
<td>Available</td>
<td>Balance</td>
</tr>
<tr>
<td>Subordinated Loan UT</td>
<td>21,300,000.00</td>
<td>5.780%</td>
</tr>
<tr>
<td>Start-Up Loan UT</td>
<td>0.00</td>
<td></td>
</tr>
<tr>
<td>Start-Up Loan UT</td>
<td>0.00</td>
<td></td>
</tr>
</tbody>
</table>

* Pro rata under certain circumstances

**Pass-Through**
### BBVA-6 FTPYME Fondo de Titulización de Activos

**Brief report**

**Date:** 04/30/2023  
**Currency:** EUR

**Collateral: SME Loans**

- **General**
  - **Principal**
    - **Average loan:** 96,176.78  
    - **Minimum:** 1,884.21  
    - **Maximum:** 2,706.67
  - **Interest rate**
    - **Minimum:** 0.17%  
    - **Maximum:** 9.05%
  - **Final maturity**
    - **Weighted average:** 46.41  
    - **Minimum:** 03/31/2023  
    - **Maximum:** 06/30/2024

- **Index (principal outstanding distribution)**
  - 1-month EURIBOR/MIBOR: 0.00%  
  - 2-month EURIBOR/MIBOR: 0.00%  
  - 3-month EURIBOR/MIBOR: 0.00%  
  - 4-month EURIBOR/MIBOR: 0.00%  
  - 5-month EURIBOR/MIBOR: 0.00%  
  - 6-month EURIBOR/MIBOR: 0.00%  
  - 7-month EURIBOR/MIBOR: 0.00%  
  - 9-month EURIBOR/MIBOR: 0.00%  
  - 10-month EURIBOR/MIBOR: 0.00%  
  - 11-month EURIBOR/MIBOR: 0.00%  
  - 1-year EURIBOR/MIBOR: 41.41  
  - 1-year EURIBOR/MIBOR (Mortgage Market): 23.96

- **Prepayments**
  - **Single month, mort. (SMR)**
    - **Annual Percentage Rate (APR):** 32.93%

- **Outstanding debt**
  - **Total:** 22,816,030.32

**Geographic distribution**

- **Andalusia:** 9.07%  
- **Aragón:** 5.36%  
- **Asturias:** 0.80%  
- **Balearic Islands:** 0.63%  
- **Canary Islands:** 0.00%  
- **Catalonia:** 20.68%  
- **Ceuta:** 20.68%  
- **Chuva:** 0.00%  
- **Comunidad Valenciana:** 15.16%  
- **Galicia:** 4.63%  
- **La Rioja:** 0.00%  
- **León:** 0.00%  
- **Madrid:** 22.18%  
- **Murcia:** 4.63%  
- **Navarra:** 0.71%  
- **País Vasco:** 5.90%  
- **Pais Vasco:** 5.90%  
- **Santarém:** 0.00%  
- **Segovia:** 0.00%  
- **Sevilla:** 9.45%  
- **Teruel:** 0.00%  
- **Toledo:** 0.00%  
- **Valencia:** 15.16%  
- **Valencia:** 15.16%  
- **Zaragoza:** 5.36%

**Current delinquency**

- **Aging**
  - **Assets:** 2,706,070.67  
  - **Overdue debt:** 0.00%

- **Outstanding debt**
  - **Total:** 22,816,030.32

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**Note:** The information provided is for illustrative purposes only and may not reflect the actual data available in the full report. Please refer to the official document for detailed and accurate data.