

BBVA-8 FTPYME Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Indices de Referencia / Distribution by Reference Indexes

Activos / Assets: Préstamos a PYMES / SME Loans

Fecha / Date: 31/10/2015

Divisa / Currency: EUR

| Indices de Referencia Reference Indexes | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | Tipo Int. Int. Rate | Margen s/Indice Margin o/Index | | |
|---|--|---------------|-----------------------|---------------|---|---------------|----------------------|---------------|--|---------------|----------------------|---------------|------------------------|-----------------------------------|--------|-------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Med.Pond. W. Avg. | M.Pond. W. Avg. | Min. | Max. |
| Interés Variable <i>Floating Interest</i> | 682 | 90,81 | 115.574.596,62 | 95,99 | 305 | 84,96 | 25.792.439,58 | 91,91 | 436 | 95,40 | 89.782.157,04 | 97,23 | 1,584% | | | |
| EURIBOR/MIBOR a 1 mes <i>1-month EURIBOR/MIBOR</i> | 4 | 0,53 | 640.165,50 | 0,53 | 0 | 0,00 | 0,00 | 0,00 | 4 | 0,88 | 640.165,50 | 0,69 | 0,551% | 0,567 | 0,500 | 1,250 |
| EURIBOR/MIBOR a 2 meses <i>2-month EURIBOR/MIBOR</i> | 6 | 0,80 | 4.038.261,69 | 3,35 | 0 | 0,00 | 0,00 | 0,00 | 6 | 1,31 | 4.038.261,69 | 4,37 | 2,791% | 0,744 | 0,500 | 1,250 |
| EURIBOR/MIBOR a 3 meses <i>3-month EURIBOR/MIBOR</i> | 122 | 16,25 | 32.140.434,62 | 26,69 | 59 | 16,43 | 5.373.462,77 | 19,15 | 74 | 16,19 | 26.766.971,85 | 28,99 | 1,799% | 0,570 | 0,300 | 3,500 |
| EURIBOR/MIBOR a 4 meses <i>4-month EURIBOR/MIBOR</i> | 2 | 0,27 | 747.655,92 | 0,62 | 1 | 0,28 | 27.503,05 | 0,10 | 2 | 0,44 | 720.152,87 | 0,78 | 2,896% | 0,855 | 0,850 | 0,900 |
| EURIBOR/MIBOR a 5 meses <i>5-month EURIBOR/MIBOR</i> | 1 | 0,13 | 168.916,17 | 0,14 | 1 | 0,28 | 168.916,17 | 0,60 | 0 | 0,00 | 0,00 | 0,00 | - % | 0,000 | 1,650 | 1,650 |
| EURIBOR/MIBOR a 6 meses <i>6-month EURIBOR/MIBOR</i> | 320 | 42,61 | 36.762.030,56 | 30,53 | 186 | 51,81 | 12.304.984,51 | 43,85 | 149 | 32,60 | 24.457.046,05 | 26,48 | 1,363% | 0,591 | -0,150 | 2,500 |
| EURIBOR/MIBOR a 11 meses <i>11-month EURIBOR/MIBOR</i> | 1 | 0,13 | 62.401,70 | 0,05 | 0 | 0,00 | 0,00 | 0,00 | 1 | 0,22 | 62.401,70 | 0,07 | 1,250% | 0,500 | 0,500 | 0,500 |
| EURIBOR/MIBOR a 1 año <i>1-year EURIBOR/MIBOR</i> | 182 | 24,23 | 32.594.089,80 | 27,07 | 54 | 15,04 | 7.715.611,81 | 27,49 | 158 | 34,57 | 24.878.477,99 | 26,94 | 1,463% | 0,681 | 0,000 | 3,000 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario) <i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 44 | 5,86 | 8.420.640,66 | 6,99 | 4 | 1,11 | 201.961,27 | 0,72 | 42 | 9,19 | 8.218.679,39 | 8,90 | 1,282% | 0,675 | 0,250 | 2,000 |
| Interés Fijo <i>Fixed Interest</i> | 69 | 9,19 | 4.832.359,95 | 4,01 | 54 | 15,04 | 2.270.023,08 | 8,09 | 21 | 4,60 | 2.562.336,87 | 2,77 | 4,984% | | | |
| Total : | 751 | 100,00 | 120.406.956,57 | 100,00 | 359 | 100,00 | 28.062.462,66 | 100,00 | 457 | 100,00 | 92.344.493,91 | 100,00 | | | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 1,678% | | | |
| Media Simple / Average : | | | 160.328,84 | | | | 78.168,42 | | | | 202.066,73 | | 2,401% | | | |
| Mínimo / Minimum : | | | 556,51 | | | | 281,22 | | | | 556,51 | | 0,286% | | | |
| Máximo / Maximum : | | | 5.238.602,13 | | | | 4.050.555,96 | | | | 5.238.602,13 | | 11,500% | | | |