

# 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: 31/10/2013

Divisa / Currency: EUR

| Intervalos anuales<br>Annual Intervals      | Saldo Vivo de Principal<br>Outstanding Principal Balance |               |                       |               | Principal Vencido Impagado<br>Overdue Principal |               |                     |               | Principal Pendiente Vencimiento<br>Outstanding Principal |               |                       |               | Tipo Interés<br>Interest Rate | Vida residual<br>Residual Life   |
|---|--|---------------|-----------------------|---------------|---|---------------|---------------------|---------------|--|---------------|-----------------------|---------------|-------------------------------|----------------------------------|
|   | Num.   | %             | Importe / Amount      | %             | Num.  | %             | Importe / Amount    | %             | Num.   | %             | Importe / Amount      | %             | Media POND.<br>W. Average     | M. POND. Meses<br>W. Avg. Months |
| 2012  | 1  | 0,04          | 196.986,00            | 0,06          | 1   | 0,41          | 196.986,00          | 3,13          | 0  | 0,00          | 0,00                  | 0,00          | 0,000%                        | 0,000                            |
| 2013  | 104  | 4,49          | 9.119.992,72          | 2,62          | 13  | 5,35          | 4.719.952,91        | 75,01         | 98   | 4,25          | 4.400.039,81          | 1,29          | 2,085%                        | 1,290                            |
| 2014  | 336  | 14,52         | 20.821.585,07         | 5,98          | 26  | 10,70         | 230.888,86          | 3,67          | 336  | 14,56         | 20.590.696,21         | 6,02          | 3,049%                        | 8,300                            |
| 2015  | 270  | 11,67         | 19.923.192,95         | 5,72          | 16  | 6,58          | 260.772,45          | 4,14          | 270  | 11,70         | 19.662.420,50         | 5,75          | 2,879%                        | 21,187                           |
| 2016  | 387  | 16,72         | 53.084.406,50         | 15,24         | 30  | 12,35         | 221.781,69          | 3,52          | 387  | 16,78         | 52.862.624,81         | 15,45         | 3,423%                        | 33,084                           |
| 2017  | 264  | 11,41         | 37.592.019,39         | 10,79         | 21  | 8,64          | 96.112,46           | 1,53          | 264  | 11,44         | 37.495.906,93         | 10,96         | 3,396%                        | 42,586                           |
| 2018  | 210  | 9,08          | 46.970.366,93         | 13,48         | 38  | 15,64         | 203.064,40          | 3,23          | 210  | 9,10          | 46.767.302,53         | 13,67         | 4,105%                        | 57,874                           |
| 2019  | 188  | 8,12          | 35.910.634,50         | 10,31         | 37  | 15,23         | 192.320,83          | 3,06          | 188  | 8,15          | 35.718.313,67         | 10,44         | 4,230%                        | 66,529                           |
| 2020  | 89   | 3,85          | 16.031.523,21         | 4,60          | 8   | 3,29          | 28.413,13           | 0,45          | 89   | 3,86          | 16.003.110,08         | 4,68          | 2,599%                        | 82,801                           |
| 2021  | 109  | 4,71          | 18.103.327,01         | 5,20          | 17  | 7,00          | 45.304,23           | 0,72          | 109  | 4,72          | 18.058.022,78         | 5,28          | 4,212%                        | 94,494                           |
| 2022  | 86   | 3,72          | 19.164.171,07         | 5,50          | 8   | 3,29          | 7.805,49            | 0,12          | 86   | 3,73          | 19.156.365,58         | 5,60          | 4,234%                        | 102,860                          |
| 2023  | 57   | 2,46          | 15.547.683,04         | 4,46          | 8   | 3,29          | 36.445,30           | 0,58          | 57   | 2,47          | 15.511.237,74         | 4,53          | 3,823%                        | 117,950                          |
| 2024  | 43   | 1,86          | 13.964.016,90         | 4,01          | 9   | 3,70          | 32.130,61           | 0,51          | 43   | 1,86          | 13.931.886,29         | 4,07          | 3,238%                        | 126,530                          |
| 2025  | 6  | 0,26          | 1.029.291,15          | 0,30          | 0   | 0,00          | 0,00                | 0,00          | 6  | 0,26          | 1.029.291,15          | 0,30          | 2,816%                        | 140,663                          |
| 2026  | 60   | 2,59          | 18.536.871,95         | 5,32          | 2   | 0,82          | 2.585,39            | 0,04          | 60   | 2,60          | 18.534.286,56         | 5,42          | 4,239%                        | 154,069                          |
| 2027  | 59   | 2,55          | 12.021.019,35         | 3,45          | 3   | 1,23          | 1.308,98            | 0,02          | 59   | 2,56          | 12.019.710,37         | 3,51          | 4,309%                        | 162,651                          |
| 2028  | 3  | 0,13          | 3.061.762,80          | 0,88          | 1   | 0,41          | 14.096,20           | 0,22          | 3  | 0,13          | 3.047.666,60          | 0,89          | 1,481%                        | 176,892                          |
| 2029  | 2  | 0,09          | 1.277.486,58          | 0,37          | 0   | 0,00          | 0,00                | 0,00          | 2  | 0,09          | 1.277.486,58          | 0,37          | 3,262%                        | 185,339                          |
| 2030  | 1  | 0,04          | 8.999,47              | 0,00          | 0   | 0,00          | 0,00                | 0,00          | 1  | 0,04          | 8.999,47              | 0,00          | 4,491%                        | 199,129                          |
| 2031  | 17   | 0,73          | 2.432.399,42          | 0,70          | 4   | 1,65          | 1.349,74            | 0,02          | 17   | 0,74          | 2.431.049,68          | 0,71          | 4,445%                        | 215,061                          |
| 2032  | 15   | 0,65          | 2.711.966,81          | 0,78          | 1   | 0,41          | 711,76              | 0,01          | 15   | 0,65          | 2.711.255,05          | 0,79          | 4,659%                        | 222,087                          |
| 2033  | 1  | 0,04          | 342.278,52            | 0,10          | 0   | 0,00          | 0,00                | 0,00          | 1  | 0,04          | 342.278,52            | 0,10          | 2,750%                        | 232,355                          |
| 2034  | 4  | 0,17          | 323.115,51            | 0,09          | 0   | 0,00          | 0,00                | 0,00          | 4  | 0,17          | 323.115,51            | 0,09          | 4,177%                        | 250,248                          |
| 2037  | 1  | 0,04          | 210.966,13            | 0,06          | 0   | 0,00          | 0,00                | 0,00          | 1  | 0,04          | 210.966,13            | 0,06          | 1,039%                        | 278,516                          |
| 2040  | 1  | 0,04          | 47.639,69             | 0,01          | 0   | 0,00          | 0,00                | 0,00          | 1  | 0,04          | 47.639,69             | 0,01          | 1,652%                        | 324,548                          |
| <b>Total :</b>                              | <b>2.314</b>   | <b>100,00</b> | <b>348.433.702,67</b> | <b>100,00</b> | <b>243</b>                                      | <b>100,00</b> | <b>6.292.030,43</b> | <b>100,00</b> | <b>2.307</b>   | <b>100,00</b> | <b>342.141.672,24</b> | <b>100,00</b> |                               |                                  |
| <b>Media Ponderada / Weighted Average :</b> |  |               |                       |               |   |               |                     |               |  |               |                       |               | <b>3,657%</b>                 | <b>72,217</b>                    |
| <b>Media Simple / Average :</b>             |  |               | <b>150.576,36</b>     |               |   |               | <b>25.893,13</b>    |               |  |               | <b>148.305,88</b>     |               | <b>3,985%</b>                 | <b>54,245</b>                    |
| <b>Mínimo / Minimum :</b>                   |  |               | <b>46,88</b>          |               |   |               | <b>1,55</b>         |               |  |               | <b>46,88</b>          |               | <b>0,000%</b>                 | <b>02/11/2013</b>                |
| <b>Máximo / Maximum :</b>                   |  |               | <b>3.800.000,00</b>   |               |   |               | <b>2.400.000,00</b> |               |  |               | <b>3.800.000,00</b>   |               | <b>13,500%</b>                | <b>17/11/2040</b>                |