## Issued securities: Asset-Backed Bonds

<table>
<thead>
<tr>
<th>Series</th>
<th>ISIN Code</th>
<th>Issue date</th>
<th>N° bonds</th>
<th>Principal outstanding (Bond Unit / Series Total / %Factor)</th>
<th>Reference rate</th>
<th>Payment Date</th>
<th>Interest Rate</th>
<th>Next coupon</th>
<th>Final maturity (legal)</th>
<th>Rating</th>
<th>DBRS / S&amp;P Current</th>
<th>DBRS / S&amp;P Original</th>
</tr>
</thead>
<tbody>
<tr>
<td>A</td>
<td>ES0250540402</td>
<td>10/13/2014</td>
<td>2,500</td>
<td>156,509,820.00 / 255,000,000.00 / 61.38%</td>
<td>Fixed</td>
<td>1.5%</td>
<td>18.Apr/Jul/Oct</td>
<td>12.00%</td>
<td>01/18/2020</td>
<td>&quot;Pass-Through&quot;</td>
<td>Securitisation</td>
<td>A</td>
</tr>
<tr>
<td>B</td>
<td>ES0250544010</td>
<td>10/13/2014</td>
<td>400</td>
<td>100,000.00 / 45,000,000.00 / 100.00%</td>
<td>Fixed</td>
<td>2.00%</td>
<td>18.Apr/Jul/Oct</td>
<td>2.00%</td>
<td>01/18/2020</td>
<td>&quot;Pass-Through&quot;</td>
<td>Securitisation</td>
<td>B</td>
</tr>
</tbody>
</table>

Total: 261,509,820.00 / 300,000,000.00

### Estimated average life (in years) and maturity according to different hypothesis of constant prepayment rates (CPR)

<table>
<thead>
<tr>
<th>Hypothesis</th>
<th>Average life (in years)</th>
<th>% Annual equivalent CPR</th>
<th>Series A</th>
<th>Series B</th>
</tr>
</thead>
<tbody>
<tr>
<td>Hypothesis of delinquency and default assumptions of the securitised assets: 0%</td>
<td>7.50</td>
<td>7.50</td>
<td>1.36</td>
<td>1.36</td>
</tr>
<tr>
<td>Hypothesis of delinquency and default assumptions of the securitised assets: 15%</td>
<td>6.75</td>
<td>6.75</td>
<td>1.28</td>
<td>1.28</td>
</tr>
<tr>
<td>Hypothesis of delinquency and default assumptions of the securitised assets: 30%</td>
<td>6.00</td>
<td>6.00</td>
<td>1.25</td>
<td>1.25</td>
</tr>
<tr>
<td>Hypothesis of delinquency and default assumptions of the securitised assets: 45%</td>
<td>5.25</td>
<td>5.25</td>
<td>1.22</td>
<td>1.22</td>
</tr>
<tr>
<td>Hypothesis of delinquency and default assumptions of the securitised assets: 60%</td>
<td>4.50</td>
<td>4.50</td>
<td>1.20</td>
<td>1.20</td>
</tr>
</tbody>
</table>

### Credit enhancement and financial operations

#### Credit enhancement (CE)

<table>
<thead>
<tr>
<th>Series</th>
<th>% CE</th>
<th>All issue date</th>
<th>% CE</th>
<th>All issue date</th>
</tr>
</thead>
<tbody>
<tr>
<td>A</td>
<td>77.67</td>
<td>156,509,820.00</td>
<td>29.77</td>
<td>250,000,000.00</td>
</tr>
<tr>
<td>B</td>
<td>22.33</td>
<td>45,000,000.00</td>
<td>7.44</td>
<td>45,000,000.00</td>
</tr>
<tr>
<td>Issue of Bonds</td>
<td>251,509,820.00</td>
<td>300,000,000.00</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Reserve Fund</td>
<td>7.44</td>
<td>15,000,000.00</td>
<td>12.00</td>
<td>36,000,000.00</td>
</tr>
</tbody>
</table>

#### Other financial operations (current)

<table>
<thead>
<tr>
<th>Assets</th>
<th>Balance</th>
<th>Interest</th>
</tr>
</thead>
<tbody>
<tr>
<td>Treasury Account</td>
<td>40,562,013.57</td>
<td>1.00%</td>
</tr>
<tr>
<td>Principal Account</td>
<td>0.00</td>
<td></td>
</tr>
<tr>
<td>Servicer pool called not yet credited</td>
<td>4,365,899.31</td>
<td></td>
</tr>
<tr>
<td>Servicer inked called not yet credited</td>
<td>832,768.81</td>
<td></td>
</tr>
</tbody>
</table>

#### Liabilities

<table>
<thead>
<tr>
<th>Subordinated Loan</th>
<th>Available</th>
<th>Balance</th>
<th>Interest</th>
</tr>
</thead>
<tbody>
<tr>
<td>Subordinated Loan</td>
<td>15,000,000.00</td>
<td>1.00%</td>
<td></td>
</tr>
<tr>
<td>Subordinated Loan</td>
<td>0.00</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Servicer Loan</td>
<td>0.00</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Servicer Loan</td>
<td>625,392.53</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

### Collateral: Consumer loans to individuals

<table>
<thead>
<tr>
<th>General</th>
<th>Current</th>
<th>At constitution date</th>
</tr>
</thead>
<tbody>
<tr>
<td>Count</td>
<td>26,886</td>
<td>34,209</td>
</tr>
<tr>
<td>Principal</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Principal outstanding</td>
<td>174,730,614</td>
<td>296,837,886.54</td>
</tr>
<tr>
<td>Average loan</td>
<td>6,496,94</td>
<td>8,755.85</td>
</tr>
<tr>
<td>Minimum</td>
<td>3.38</td>
<td>2,782.75</td>
</tr>
<tr>
<td>Maximum</td>
<td>53,934.54</td>
<td>67,580.81</td>
</tr>
<tr>
<td>Interest rate</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Weighted average (nominal)</td>
<td>8.08</td>
<td>9.15%</td>
</tr>
<tr>
<td>Minimum</td>
<td>1.32%</td>
<td>3.00%</td>
</tr>
<tr>
<td>Maximum</td>
<td>22.00%</td>
<td>22.95%</td>
</tr>
<tr>
<td>Final maturity</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Weighted average (WARM) (months)</td>
<td>44</td>
<td>46</td>
</tr>
<tr>
<td>Minimum</td>
<td>01/01/2017</td>
<td>11/02/2014</td>
</tr>
<tr>
<td>Maximum</td>
<td>09/01/2024</td>
<td>05/01/2024</td>
</tr>
<tr>
<td>Index (principal outstanding distribution)</td>
<td>100.00%</td>
<td>100.00%</td>
</tr>
</tbody>
</table>
BBVA CONSUMO 6 Fondo de Titulización de Activos

Brief report

Date: 12/31/2016
Currency: EUR

Prepayments

<table>
<thead>
<tr>
<th>Prepayments</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></td>
<td>1.28%</td>
<td>1.24%</td>
<td>1.21%</td>
<td>1.27%</td>
<td>1.21%</td>
</tr>
<tr>
<td></td>
<td>14.30%</td>
<td>13.95%</td>
<td>13.57%</td>
<td>14.22%</td>
<td>13.06%</td>
</tr>
</tbody>
</table>

Geographic distribution

<table>
<thead>
<tr>
<th>Region</th>
<th>Current</th>
<th>At constitution date</th>
</tr>
</thead>
<tbody>
<tr>
<td>Andalucía</td>
<td>17.88%</td>
<td>18.11%</td>
</tr>
<tr>
<td>Aragon</td>
<td>2.27%</td>
<td>2.51%</td>
</tr>
<tr>
<td>Asturias</td>
<td>2.44%</td>
<td>2.40%</td>
</tr>
<tr>
<td>Baleares</td>
<td>2.22%</td>
<td>2.57%</td>
</tr>
<tr>
<td>País Vasco</td>
<td>3.72%</td>
<td>3.28%</td>
</tr>
<tr>
<td>Cantabria</td>
<td>1.29%</td>
<td>1.10%</td>
</tr>
<tr>
<td>Castilla La Mancha</td>
<td>3.34%</td>
<td>3.30%</td>
</tr>
<tr>
<td>Cataluña</td>
<td>5.46%</td>
<td>4.81%</td>
</tr>
<tr>
<td>Galicia</td>
<td>16.12%</td>
<td>18.66%</td>
</tr>
<tr>
<td>Ceuta</td>
<td>0.85%</td>
<td>0.92%</td>
</tr>
<tr>
<td>Extremadura</td>
<td>2.39%</td>
<td>2.39%</td>
</tr>
<tr>
<td>Galiáa</td>
<td>8.01%</td>
<td>6.89%</td>
</tr>
<tr>
<td>La Rioja</td>
<td>2.07%</td>
<td>2.03%</td>
</tr>
<tr>
<td>Madrid</td>
<td>10.95%</td>
<td>11.60%</td>
</tr>
<tr>
<td>Melilla</td>
<td>1.33%</td>
<td>1.23%</td>
</tr>
<tr>
<td>Murcia</td>
<td>2.00%</td>
<td>2.06%</td>
</tr>
<tr>
<td>Navarra</td>
<td>0.64%</td>
<td>0.61%</td>
</tr>
<tr>
<td>Valencia</td>
<td>10.18%</td>
<td>9.69%</td>
</tr>
</tbody>
</table>

Replenishment of securitised assets

<table>
<thead>
<tr>
<th>Replenishment of securitised assets</th>
<th>Date</th>
<th>Number of loans acquired</th>
<th>Additional loan principal</th>
</tr>
</thead>
<tbody>
<tr>
<td>Last acquisition (date)</td>
<td>01/18/2016</td>
<td>190,725,256.12</td>
<td>14,996</td>
</tr>
</tbody>
</table>

Current delinquency

<table>
<thead>
<tr>
<th>Current delinquency</th>
<th>Aging</th>
<th>Assets</th>
<th>Overdue debt</th>
<th>Outstanding debt</th>
<th>Total debt</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td></td>
<td>Principal</td>
<td>Interest</td>
<td>Other</td>
<td>Total %</td>
</tr>
<tr>
<td>Delinquencies</td>
<td></td>
<td>710,818.69</td>
<td>710,818.69</td>
<td>0.00</td>
<td>100.00</td>
</tr>
<tr>
<td>Subordinated Loan</td>
<td></td>
<td>182,574.76</td>
<td>182,574.76</td>
<td>0.00</td>
<td>100.00</td>
</tr>
<tr>
<td>BBVA</td>
<td></td>
<td>72,843.75</td>
<td>72,843.75</td>
<td>0.00</td>
<td>100.00</td>
</tr>
<tr>
<td>Startup Loan</td>
<td></td>
<td>287,138.96</td>
<td>287,138.96</td>
<td>0.00</td>
<td>100.00</td>
</tr>
<tr>
<td>BBVA</td>
<td></td>
<td>453,350.01</td>
<td>453,350.01</td>
<td>0.00</td>
<td>100.00</td>
</tr>
<tr>
<td>Fund Auditors</td>
<td></td>
<td>353,432.49</td>
<td>353,432.49</td>
<td>0.00</td>
<td>100.00</td>
</tr>
<tr>
<td>Por determinar</td>
<td></td>
<td>2,561,087.23</td>
<td>2,561,087.23</td>
<td>0.00</td>
<td>100.00</td>
</tr>
<tr>
<td>Subtotal</td>
<td></td>
<td>2,561,087.23</td>
<td>2,561,087.23</td>
<td>0.00</td>
<td>100.00</td>
</tr>
<tr>
<td>Doubt debts (subjective)</td>
<td>0.00</td>
<td>0.00</td>
<td>0.00</td>
<td>0.00</td>
<td>0.00</td>
</tr>
<tr>
<td>Subtotal</td>
<td></td>
<td>0.00</td>
<td>0.00</td>
<td>0.00</td>
<td>0.00</td>
</tr>
<tr>
<td>Total</td>
<td></td>
<td>2,561,087.23</td>
<td>2,561,087.23</td>
<td>0.00</td>
<td>100.00</td>
</tr>
</tbody>
</table>

Additional information

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