

BBVA EMPRESAS 4 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 empresas / Enterprise loans

Fecha / Date: 31/10/2018

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> | 263 | 53,56 | 47.695.587,13 | 70,47 | 99 | 33,22 | 15.774.512,18 | 54,97 | 177 | 85,92 | 31.921.074,95 | 81,87 | 1,825% | | | |
| EURIBOR/MIBOR a 2 meses <i>2-month EURIBOR/MIBOR</i> | 4 | 0,81 | 648.721,10 | 0,96 | 2 | 0,67 | 93.137,96 | 0,32 | 2 | 0,97 | 555.583,14 | 1,42 | 2,000% | 1,966 | 1,500 | 2,850 |
| EURIBOR/MIBOR a 3 meses <i>3-month EURIBOR/MIBOR</i> | 60 | 12,22 | 14.802.935,39 | 21,87 | 34 | 11,41 | 6.283.908,37 | 21,90 | 30 | 14,56 | 8.519.027,02 | 21,85 | 1,919% | 1,822 | 0,500 | 5,050 |
| EURIBOR/MIBOR a 5 meses <i>5-month EURIBOR/MIBOR</i> | 1 | 0,20 | 93.394,46 | 0,14 | 0 | 0,00 | 0,00 | 0,00 | 1 | 0,49 | 93.394,46 | 0,24 | 3,000% | 2,300 | 2,300 | 2,300 |
| EURIBOR/MIBOR a 6 meses <i>6-month EURIBOR/MIBOR</i> | 93 | 18,94 | 13.122.621,36 | 19,39 | 31 | 10,40 | 3.424.993,55 | 11,94 | 62 | 30,10 | 9.697.627,81 | 24,87 | 1,440% | 1,106 | 0,000 | 5,000 |
| EURIBOR/MIBOR a 11 meses <i>11-month EURIBOR/MIBOR</i> | 2 | 0,41 | 76.032,02 | 0,11 | 0 | 0,00 | 0,00 | 0,00 | 2 | 0,97 | 76.032,02 | 0,20 | 2,524% | 0,647 | 0,500 | 2,000 |
| EURIBOR/MIBOR a 1 año <i>1-year EURIBOR/MIBOR</i> | 76 | 15,48 | 14.839.192,89 | 21,92 | 28 | 9,40 | 5.379.947,72 | 18,75 | 55 | 26,70 | 9.459.245,17 | 24,26 | 2,149% | 1,489 | 0,400 | 4,750 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario) <i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 26 | 5,30 | 4.059.256,24 | 6,00 | 4 | 1,34 | 592.524,58 | 2,06 | 24 | 11,65 | 3.466.731,66 | 8,89 | 1,681% | 0,901 | 0,390 | 5,000 |
| M. Hipotecario Conjunto de Entidades <i>Mortgage Market: All Institutions</i> | 1 | 0,20 | 53.433,67 | 0,08 | 0 | 0,00 | 0,00 | 0,00 | 1 | 0,49 | 53.433,67 | 0,14 | 3,500% | 0,000 | 0,000 | 0,000 |
| Interés Fijo <i>Fixed Interest</i> | 228 | 46,44 | 19.989.041,85 | 29,53 | 199 | 66,78 | 12.920.723,76 | 45,03 | 29 | 14,08 | 7.068.318,09 | 18,13 | 5,487% | | | |
| Total : | 491 | 100,00 | 67.684.628,98 | 100,00 | 298 | 100,00 | 28.695.235,94 | 100,00 | 206 | 100,00 | 38.989.393,04 | 100,00 | | | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 2,489% | | | |
| Media Simple / Average : | | | 137.850,57 | | | | 96.292,74 | | | | 189.268,90 | | 3,952% | | | |
| Mínimo / Minimum : | | | 0,06 | | | | 0,06 | | | | 1.270,42 | | 0,000% | | | |
| Máximo / Maximum : | | | 3.263.608,57 | | | | 1.547.962,43 | | | | 3.263.608,57 | | 11,000% | | | |