

# 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: 31/12/2019

Divisa / Currency: EUR

| Indices de Referencia<br>Reference Indexes  | Saldo Vivo de Principal<br>Outstanding Principal Balance |               |                      |               | Principal Vencido Impagado<br>Overdue Principal |               |                      |               | Principal Pendiente Vencimiento<br>Outstanding Principal |               |                      |               | Tipo Int.<br>Int. Rate | Margen s/Indice<br>Margin o/Index |       |       |
|---|--|---------------|----------------------|---------------|---|---------------|----------------------|---------------|--|---------------|----------------------|---------------|------------------------|-----------------------------------|-------|-------|
|   | Num.   | %             | Importe / Amount     | %             | Num.  | %             | Importe / Amount     | %             | Num.   | %             | Importe / Amount     | %             | Med.Pond.<br>W. Avg.   | M.Pond.<br>W. Avg.                | Min.  | Max.  |
| <b>Interés Variable</b><br><i>Floating Interest</i>                                     | <b>171</b>   | <b>66,54</b>  | <b>31.680.251,59</b> | <b>74,20</b>  | <b>65</b>                                       | <b>51,18</b>  | <b>12.407.331,72</b> | <b>71,31</b>  | <b>116</b>   | <b>82,86</b>  | <b>19.272.919,87</b> | <b>76,19</b>  | <b>1,755%</b>          |                                   |       |       |
| EURIBOR/MIBOR a 2 meses<br><i>2-month EURIBOR/MIBOR</i>                                 | 3  | 1,17          | 388.485,06           | 0,91          | 1   | 0,79          | 29.756,66            | 0,17          | 2  | 1,43          | 358.728,40           | 1,42          | 2,000%                 | 1,968                             | 1,500 | 2,500 |
| EURIBOR/MIBOR a 3 meses<br><i>3-month EURIBOR/MIBOR</i>                                 | 35   | 13,62         | 8.367.736,49         | 19,60         | 21  | 16,54         | 4.600.006,32         | 26,44         | 15   | 10,71         | 3.767.730,17         | 14,89         | 1,571%                 | 1,666                             | 0,500 | 5,050 |
| EURIBOR/MIBOR a 5 meses<br><i>5-month EURIBOR/MIBOR</i>                                 | 1  | 0,39          | 77.721,13            | 0,18          | 0   | 0,00          | 0,00                 | 0,00          | 1  | 0,71          | 77.721,13            | 0,31          | 3,000%                 | 2,300                             | 2,300 | 2,300 |
| EURIBOR/MIBOR a 6 meses<br><i>6-month EURIBOR/MIBOR</i>                                 | 51   | 19,84         | 10.157.616,29        | 23,79         | 16  | 12,60         | 3.160.839,37         | 18,17         | 37   | 26,43         | 6.996.776,92         | 27,66         | 1,419%                 | 1,097                             | 0,000 | 3,750 |
| EURIBOR/MIBOR a 11 meses<br><i>11-month EURIBOR/MIBOR</i>                               | 1  | 0,39          | 1.506,25             | 0,00          | 0   | 0,00          | 0,00                 | 0,00          | 1  | 0,71          | 1.506,25             | 0,01          | 2,750%                 | 2,000                             | 2,000 | 2,000 |
| EURIBOR/MIBOR a 1 año<br><i>1-year EURIBOR/MIBOR</i>                                    | 56   | 21,79         | 9.298.228,55         | 21,78         | 23  | 18,11         | 4.024.093,89         | 23,13         | 38   | 27,14         | 5.274.134,66         | 20,85         | 2,351%                 | 1,482                             | 0,450 | 3,750 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br><i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 23   | 8,95          | 3.341.540,50         | 7,83          | 4   | 3,15          | 592.635,48           | 3,41          | 21   | 15,00         | 2.748.905,02         | 10,87         | 1,620%                 | 0,808                             | 0,390 | 5,000 |
| M. Hipotecario Conjunto de Entidades<br><i>Mortgage Market: All Institutions</i>        | 1  | 0,39          | 47.417,32            | 0,11          | 0   | 0,00          | 0,00                 | 0,00          | 1  | 0,71          | 47.417,32            | 0,19          | 3,500%                 | 0,000                             | 0,000 | 0,000 |
| <b>Interés Fijo</b><br><i>Fixed Interest</i>  | <b>86</b>  | <b>33,46</b>  | <b>11.014.983,61</b> | <b>25,80</b>  | <b>62</b>                                       | <b>48,82</b>  | <b>4.992.301,41</b>  | <b>28,69</b>  | <b>24</b>  | <b>17,14</b>  | <b>6.022.682,20</b>  | <b>23,81</b>  | <b>5,144%</b>          |                                   |       |       |
| <b>Total :</b>  | <b>257</b>   | <b>100,00</b> | <b>42.695.235,20</b> | <b>100,00</b> | <b>127</b>                                      | <b>100,00</b> | <b>17.399.633,13</b> | <b>100,00</b> | <b>140</b>   | <b>100,00</b> | <b>25.295.602,07</b> | <b>100,00</b> |                        |                                   |       |       |
| <b>Media Ponderada / Weighted Average :</b>   |  |               |                      |               |   |               |                      |               |  |               |                      |               | <b>2,562%</b>          |                                   |       |       |
| <b>Media Simple / Average :</b>   |  |               | <b>166.129,32</b>    |               |   |               | <b>137.004,99</b>    |               |  |               | <b>180.682,87</b>    |               | <b>3,375%</b>          |                                   |       |       |
| <b>Mínimo / Minimum :</b>   |  |               | <b>0,06</b>          |               |   |               | <b>0,06</b>          |               |  |               | <b>486,83</b>        |               | <b>0,000%</b>          |                                   |       |       |
| <b>Máximo / Maximum :</b>   |  |               | <b>2.190.206,89</b>  |               |   |               | <b>1.547.962,43</b>  |               |  |               | <b>2.190.206,89</b>  |               | <b>11,000%</b>         |                                   |       |       |