

## BBVA EMPRESAS 4 Fondo de Titulización de Activos

### Cartera de Activos Titulizados / Portfolio of Securitised Assets

### Distribución por Intervalos de Tipos de Interés Nominal Anual / Distribution by Nominal Annual Interest Rate Intervals

Activos / Assets: Préstamos a empresas / Enterprise loans

Fecha / Date: 31/12/2020

Divisa / Currency: EUR

| Intervalos de Tipos de Interés<br><i>Interest Rate Intervals</i> |        | Saldo Vivo de Principal<br><i>Outstanding Principal Balance</i> |        |                  |        | Principal Vencido Impagado<br><i>Overdue Principal</i> |        |                  |        | Principal Pendiente Vencimiento<br><i>Outstanding Principal</i> |        |                  |        | % Tipo de Interés<br><i>% Interest Rate</i> |        |        |
|------------------------------------------------------------------|--------|-----------------------------------------------------------------|--------|------------------|--------|--------------------------------------------------------|--------|------------------|--------|-----------------------------------------------------------------|--------|------------------|--------|---------------------------------------------|--------|--------|
|                                                                  |        | Num.                                                            | %      | Importe / Amount | %      | Num.                                                   | %      | Importe / Amount | %      | Num.                                                            | %      | Importe / Amount | %      | Med.Pond.<br><i>W. Avg.</i>                 | Min.   | Max.   |
| 0,000                                                            | 0,499  | 8                                                               | 3,79   | 1.438.316,81     | 3,91   | 0                                                      | 0,00   | 0,00             | 0,00   | 8                                                               | 8,16   | 1.438.316,81     | 7,30   | 0,120                                       | 0,019  | 0,322  |
| 0,500                                                            | 0,999  | 13                                                              | 6,16   | 4.083.433,84     | 11,11  | 2                                                      | 1,74   | 872.847,83       | 5,13   | 11                                                              | 11,22  | 3.210.586,01     | 16,29  | 0,892                                       | 0,503  | 0,997  |
| 1,000                                                            | 1,499  | 11                                                              | 5,21   | 2.759.257,41     | 7,51   | 5                                                      | 4,35   | 1.201.880,44     | 7,06   | 6                                                               | 6,12   | 1.557.376,97     | 7,90   | 1,117                                       | 1,000  | 1,490  |
| 1,500                                                            | 1,999  | 8                                                               | 3,79   | 1.062.107,02     | 2,89   | 2                                                      | 1,74   | 632.964,27       | 3,72   | 6                                                               | 6,12   | 429.142,75       | 2,18   | 1,683                                       | 1,500  | 1,878  |
| 2,000                                                            | 2,499  | 27                                                              | 12,80  | 4.776.425,52     | 13,00  | 8                                                      | 6,96   | 885.610,54       | 5,20   | 20                                                              | 20,41  | 3.890.814,98     | 19,74  | 2,041                                       | 2,000  | 2,493  |
| 2,500                                                            | 2,999  | 14                                                              | 6,64   | 3.239.206,15     | 8,82   | 4                                                      | 3,48   | 400.170,13       | 2,35   | 10                                                              | 10,20  | 2.839.036,02     | 14,40  | 2,503                                       | 2,500  | 2,835  |
| 3,000                                                            | 3,499  | 16                                                              | 7,58   | 1.614.659,65     | 4,39   | 7                                                      | 6,09   | 900.545,05       | 5,29   | 9                                                               | 9,18   | 714.114,60       | 3,62   | 3,046                                       | 3,000  | 3,417  |
| 3,500                                                            | 3,999  | 12                                                              | 5,69   | 3.029.335,53     | 8,24   | 6                                                      | 5,22   | 2.771.633,50     | 16,27  | 6                                                               | 6,12   | 257.702,03       | 1,31   | 3,617                                       | 3,500  | 3,786  |
| 4,000                                                            | 4,499  | 17                                                              | 8,06   | 3.344.361,67     | 9,10   | 16                                                     | 13,91  | 2.991.675,26     | 17,57  | 1                                                               | 1,02   | 352.686,41       | 1,79   | 4,000                                       | 4,000  | 4,486  |
| 4,500                                                            | 4,999  | 14                                                              | 6,64   | 3.550.916,47     | 9,66   | 5                                                      | 4,35   | 943.524,29       | 5,54   | 10                                                              | 10,20  | 2.607.392,18     | 13,23  | 4,750                                       | 4,522  | 4,853  |
| 5,000                                                            | 5,499  | 18                                                              | 8,53   | 2.824.262,22     | 7,69   | 18                                                     | 15,65  | 2.824.262,22     | 16,58  | 0                                                               | 0,00   | 0,00             | 0,00   | 0,000                                       | 5,124  | 5,496  |
| 5,500                                                            | 5,999  | 29                                                              | 13,74  | 3.148.790,34     | 8,57   | 18                                                     | 15,65  | 732.168,32       | 4,30   | 11                                                              | 11,22  | 2.416.622,02     | 12,26  | 5,685                                       | 5,500  | 5,988  |
| 6,000                                                            | 6,499  | 17                                                              | 8,06   | 1.391.014,05     | 3,79   | 17                                                     | 14,78  | 1.391.014,05     | 8,17   | 0                                                               | 0,00   | 0,00             | 0,00   | 0,000                                       | 6,002  | 6,382  |
| 6,500                                                            | 6,999  | 5                                                               | 2,37   | 468.026,72       | 1,27   | 5                                                      | 4,35   | 468.026,72       | 2,75   | 0                                                               | 0,00   | 0,00             | 0,00   | 0,000                                       | 6,610  | 6,905  |
| 10,000                                                           | 10,499 | 1                                                               | 0,47   | 4.315,11         | 0,01   | 1                                                      | 0,87   | 4.315,11         | 0,03   | 0                                                               | 0,00   | 0,00             | 0,00   | 0,000                                       | 10,000 | 10,000 |
| 11,000                                                           | 11,499 | 1                                                               | 0,47   | 10.310,99        | 0,03   | 1                                                      | 0,87   | 10.310,99        | 0,06   | 0                                                               | 0,00   | 0,00             | 0,00   | 0,000                                       | 11,000 | 11,000 |
| Total :                                                          |        | 211                                                             | 100,00 | 36.744.739,50    | 100,00 | 115                                                    | 100,00 | 17.030.948,72    | 100,00 | 98                                                              | 100,00 | 19.713.790,78    | 100,00 |                                             |        |        |
| Media Ponderada / <i>Weighted Average</i> :                      |        |                                                                 |        |                  |        |                                                        |        |                  |        |                                                                 |        | 2,596            |        |                                             |        |        |
| Media Simple / <i>Average</i> :                                  |        |                                                                 |        | 174.145,68       |        |                                                        |        | 148.095,21       |        |                                                                 |        | 201.161,13       |        |                                             |        |        |
| Mínimo / <i>Minimum</i> :                                        |        |                                                                 |        | 0,06             |        |                                                        |        | 0,06             |        |                                                                 |        | 3.177,78         |        |                                             |        |        |
| Máximo / <i>Maximum</i> :                                        |        |                                                                 |        | 2.074.867,80     |        |                                                        |        | 1.547.962,43     |        |                                                                 |        | 2.074.867,80     |        |                                             |        |        |
|                                                                  |        |                                                                 |        |                  |        |                                                        |        |                  |        |                                                                 |        | 11,000           |        |                                             |        |        |