

# BBVA RMBS 18 Fondo de Titulización

## Cartera de Activos Titulizados / Portfolio of Securitised Assets

### Distribución por Intervalos de Fecha de Formalización / Distribution by Arrangement Date Intervals

Activos / Assets: Préstamos hipotecarios vivienda (PHs/CTHs) / Residential mortgage loans

Fecha / Date: 20/11/2017

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 | Antigüedad<br>Age                |
|--|--|---------------|-------------------------|---------------|---|---------------|------------------|---------------|--|---------------|-------------------------|---------------|-------------------------------|----------------------------------|
|  | Num.   | %             | Importe / Amount        | %             | Num.  | %             | Importe / Amount | %             | Num.   | %             | Importe / Amount        | %             | Media Pond.<br>W. Average     | M. Pond. Meses<br>W. Avg. Months |
| 2001                                   | 8  | 0,07          | 1.081.616,61            | 0,06          | 0   | 0,00          | 0,00             | 0,00          | 8  | 0,07          | 1.081.616,61            | 0,06          | 1,307%                        | 194,980                          |
| 2002                                   | 23   | 0,19          | 2.763.898,11            | 0,15          | 1   | 0,37          | 332,04           | 0,41          | 23   | 0,19          | 2.763.566,07            | 0,15          | 1,143%                        | 184,285                          |
| 2003                                   | 34   | 0,28          | 3.847.897,16            | 0,21          | 1   | 0,37          | 477,41           | 0,59          | 34   | 0,28          | 3.847.419,75            | 0,21          | 1,107%                        | 173,224                          |
| 2004                                   | 49   | 0,41          | 6.078.542,65            | 0,34          | 4   | 1,47          | 1.650,36         | 2,03          | 49   | 0,41          | 6.076.892,29            | 0,34          | 1,061%                        | 160,692                          |
| 2005                                   | 254  | 2,10          | 39.145.742,40           | 2,17          | 12  | 4,40          | 3.918,25         | 4,83          | 254  | 2,10          | 39.141.824,15           | 2,17          | 1,023%                        | 147,628                          |
| 2006                                   | 1.191  | 9,87          | 189.777.180,91          | 10,54         | 39  | 14,29         | 13.271,22        | 16,35         | 1.191  | 9,87          | 189.763.909,69          | 10,54         | 0,891%                        | 136,056                          |
| 2007                                   | 2.113  | 17,50         | 351.570.253,40          | 19,53         | 65  | 23,81         | 21.299,20        | 26,25         | 2.113  | 17,50         | 351.548.954,20          | 19,53         | 0,682%                        | 124,845                          |
| 2008                                   | 1.603  | 13,28         | 243.345.120,67          | 13,52         | 58  | 21,25         | 17.015,29        | 20,97         | 1.603  | 13,28         | 243.328.105,38          | 13,52         | 0,690%                        | 114,156                          |
| 2009                                   | 716  | 5,93          | 107.356.042,90          | 5,96          | 18  | 6,59          | 5.390,89         | 6,64          | 716  | 5,93          | 107.350.652,01          | 5,96          | 0,863%                        | 100,245                          |
| 2010                                   | 733  | 6,07          | 115.315.025,12          | 6,41          | 17  | 6,23          | 4.511,37         | 5,56          | 733  | 6,07          | 115.310.513,75          | 6,41          | 0,796%                        | 88,078                           |
| 2011                                   | 799  | 6,62          | 111.484.239,77          | 6,19          | 20  | 7,33          | 4.137,58         | 5,10          | 799  | 6,62          | 111.480.102,19          | 6,19          | 1,124%                        | 75,715                           |
| 2012                                   | 941  | 7,79          | 118.312.293,49          | 6,57          | 19  | 6,96          | 3.140,06         | 3,87          | 941  | 7,79          | 118.309.153,43          | 6,57          | 1,636%                        | 65,539                           |
| 2013                                   | 154  | 1,28          | 19.556.540,04           | 1,09          | 4   | 1,47          | 1.387,79         | 1,71          | 154  | 1,28          | 19.555.152,25           | 1,09          | 1,937%                        | 52,509                           |
| 2014                                   | 189  | 1,57          | 26.887.482,48           | 1,49          | 2   | 0,73          | 831,38           | 1,02          | 189  | 1,57          | 26.886.651,10           | 1,49          | 1,907%                        | 40,188                           |
| 2015                                   | 548  | 4,54          | 74.913.915,61           | 4,16          | 2   | 0,73          | 525,09           | 0,65          | 548  | 4,54          | 74.913.390,52           | 4,16          | 1,384%                        | 27,253                           |
| 2016                                   | 1.831  | 15,17         | 259.726.867,35          | 14,43         | 9   | 3,30          | 2.957,98         | 3,65          | 1.831  | 15,17         | 259.723.909,37          | 14,43         | 1,319%                        | 14,943                           |
| 2017                                   | 886  | 7,34          | 128.826.793,21          | 7,16          | 2   | 0,73          | 305,31           | 0,38          | 886  | 7,34          | 128.826.487,90          | 7,16          | 1,368%                        | 8,348                            |
| <b>Total :</b>                         | <b>12.072</b>  | <b>100,00</b> | <b>1.799.989.451,88</b> | <b>100,00</b> | <b>273</b>                                      | <b>100,00</b> | <b>81.151,22</b> | <b>100,00</b> | <b>12.072</b>  | <b>100,00</b> | <b>1.799.908.300,66</b> | <b>100,00</b> |                               |                                  |
| Media Ponderada / Weighted Average :   |  |               |                         |               |   |               |                  |               |  |               |                         |               | <b>1,026%</b>                 | <b>84,362</b>                    |
| Media Simple / Average :               |  |               | <b>149.104,49</b>       |               |   |               | <b>297,26</b>    |               |  |               | <b>149.097,77</b>       |               | <b>1,086%</b>                 | <b>81,848</b>                    |
| Mínimo / Minimum :                     |  |               | <b>53.038,10</b>        |               |   |               | <b>0,42</b>      |               |  |               | <b>53.038,10</b>        |               | <b>0,032%</b>                 | <b>23/03/2001</b>                |
| Máximo / Maximum :                     |  |               | <b>841.596,01</b>       |               |   |               | <b>988,57</b>    |               |  |               | <b>841.596,01</b>       |               | <b>6,350%</b>                 | <b>30/05/2017</b>                |