

BBVA RMBS 18 Fondo de Titulización

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Intervalos de Relación Principal actual / Valor de Tasación (%CLTV) / Distribution by current Loan-to-Value Ratio (% CLTV) Intervals

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

Fecha / Date: 31/10/2019

Divisa / Currency: EUR

| Intervalos de %CLTV %CLTV Intervals | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | %CLTV Media Ponderada Weighted Average % CLTV | | |
|--|--|-------|------------------|----------------|---|----|------------------|-----------|--|-------|------------------|----------------|--|----------|---------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | SVP / OPB | PPV / OP | |
| 0,01 | 5,00 | 1 | 0,01 | 12.833,59 | 0,00 | 0 | 0,00 | 0,00 | 0,00 | 1 | 0,01 | 12.833,59 | 0,00 | 3,857 | 3,857 |
| 5,01 | 10,00 | 2 | 0,02 | 45.347,96 | 0,00 | 0 | 0,00 | 0,00 | 0,00 | 2 | 0,02 | 45.347,96 | 0,00 | 9,599 | 9,599 |
| 10,01 | 15,00 | 5 | 0,04 | 372.262,97 | 0,02 | 0 | 0,00 | 0,00 | 0,00 | 5 | 0,04 | 372.262,97 | 0,02 | 14,007 | 14,007 |
| 15,01 | 20,00 | 7 | 0,06 | 351.067,92 | 0,02 | 0 | 0,00 | 0,00 | 0,00 | 7 | 0,06 | 351.067,92 | 0,02 | 17,505 | 17,505 |
| 20,01 | 25,00 | 7 | 0,06 | 358.545,55 | 0,02 | 0 | 0,00 | 0,00 | 0,00 | 7 | 0,06 | 358.545,55 | 0,02 | 22,387 | 22,387 |
| 25,01 | 30,00 | 18 | 0,16 | 1.571.840,13 | 0,10 | 1 | 0,19 | 347,54 | 0,09 | 18 | 0,16 | 1.571.492,59 | 0,10 | 27,979 | 27,973 |
| 30,01 | 35,00 | 19 | 0,16 | 2.104.330,53 | 0,13 | 0 | 0,00 | 0,00 | 0,00 | 19 | 0,16 | 2.104.330,53 | 0,13 | 33,249 | 33,249 |
| 35,01 | 40,00 | 35 | 0,30 | 4.356.972,21 | 0,27 | 0 | 0,00 | 0,00 | 0,00 | 35 | 0,30 | 4.356.972,21 | 0,27 | 37,418 | 37,418 |
| 40,01 | 45,00 | 50 | 0,43 | 5.304.671,67 | 0,33 | 0 | 0,00 | 0,00 | 0,00 | 50 | 0,43 | 5.304.671,67 | 0,33 | 42,625 | 42,625 |
| 45,01 | 50,00 | 73 | 0,63 | 9.140.347,50 | 0,57 | 0 | 0,00 | 0,00 | 0,00 | 73 | 0,63 | 9.140.347,50 | 0,57 | 47,573 | 47,573 |
| 50,01 | 55,00 | 95 | 0,82 | 13.131.161,30 | 0,82 | 2 | 0,38 | 353,24 | 0,09 | 95 | 0,82 | 13.130.808,06 | 0,82 | 52,850 | 52,849 |
| 55,01 | 60,00 | 142 | 1,23 | 19.467.086,00 | 1,22 | 2 | 0,38 | 3.024,50 | 0,77 | 142 | 1,23 | 19.464.061,50 | 1,22 | 57,582 | 57,572 |
| 60,01 | 65,00 | 203 | 1,75 | 27.125.893,59 | 1,69 | 2 | 0,38 | 631,52 | 0,16 | 203 | 1,75 | 27.125.262,07 | 1,70 | 62,508 | 62,507 |
| 65,01 | 70,00 | 357 | 3,08 | 45.735.159,80 | 2,86 | 4 | 0,76 | 1.615,38 | 0,41 | 357 | 3,08 | 45.733.544,42 | 2,86 | 67,848 | 67,846 |
| 70,01 | 75,00 | 1.221 | 10,55 | 153.491.482,89 | 9,59 | 45 | 8,57 | 50.387,62 | 12,90 | 1.221 | 10,55 | 153.441.095,27 | 9,59 | 73,031 | 73,007 |
| 75,01 | 80,00 | 2.039 | 17,61 | 274.158.395,74 | 17,13 | 68 | 12,95 | 52.062,04 | 13,33 | 2.039 | 17,61 | 274.106.333,70 | 17,13 | 77,479 | 77,464 |
| 80,01 | 85,00 | 1.734 | 14,98 | 234.109.253,49 | 14,63 | 86 | 16,38 | 60.527,83 | 15,50 | 1.734 | 14,98 | 234.048.725,66 | 14,63 | 82,502 | 82,480 |
| 85,01 | 90,00 | 1.421 | 12,27 | 203.868.480,03 | 12,74 | 91 | 17,33 | 51.258,13 | 13,13 | 1.421 | 12,27 | 203.817.221,90 | 12,74 | 87,446 | 87,424 |
| 90,01 | 95,00 | 1.119 | 9,67 | 155.089.926,58 | 9,69 | 49 | 9,33 | 34.484,83 | 8,83 | 1.119 | 9,67 | 155.055.441,75 | 9,69 | 92,332 | 92,312 |
| 95,01 | 100,00 | 817 | 7,06 | 117.788.525,18 | 7,36 | 47 | 8,95 | 30.889,76 | 7,91 | 817 | 7,06 | 117.757.635,42 | 7,36 | 97,506 | 97,481 |
| 100,01 | 105,00 | 701 | 6,06 | 102.065.369,50 | 6,38 | 39 | 7,43 | 29.193,21 | 7,48 | 701 | 6,06 | 102.036.176,29 | 6,38 | 102,413 | 102,383 |
| 105,01 | 110,00 | 506 | 4,37 | 73.749.086,88 | 4,61 | 31 | 5,90 | 33.359,01 | 8,54 | 506 | 4,37 | 73.715.727,87 | 4,61 | 107,592 | 107,540 |
| 110,01 | 115,00 | 398 | 3,44 | 61.661.575,75 | 3,85 | 18 | 3,43 | 10.408,96 | 2,67 | 398 | 3,44 | 61.651.166,79 | 3,85 | 112,335 | 112,316 |
| 115,01 | 120,00 | 299 | 2,58 | 46.303.655,55 | 2,89 | 15 | 2,86 | 19.636,68 | 5,03 | 299 | 2,58 | 46.284.018,87 | 2,89 | 117,375 | 117,324 |
| 120,01 | 125,00 | 185 | 1,60 | 29.541.576,41 | 1,85 | 8 | 1,52 | 3.758,64 | 0,96 | 185 | 1,60 | 29.537.817,77 | 1,85 | 122,484 | 122,469 |
| 125,01 | 130,00 | 112 | 0,97 | 17.828.167,51 | 1,11 | 14 | 2,67 | 7.613,18 | 1,95 | 112 | 0,97 | 17.820.554,33 | 1,11 | 127,431 | 127,377 |
| 130,01 | 135,00 | 11 | 0,10 | 1.801.837,88 | 0,11 | 3 | 0,57 | 922,34 | 0,24 | 11 | 0,10 | 1.800.915,54 | 0,11 | 131,445 | 131,377 |

BBVA RMBS 18 Fondo de Titulización

Cartera de Activos Titulizados / *Portfolio of Securitised Assets*

Distribución por Intervalos de Relación Principal actual / Valor de Tasación (%CLTV) / *Distribution by current Loan-to-Value Ratio (% CLTV) Intervals*

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

Fecha / *Date*: 31/10/2019

Divisa / *Currency*: EUR

| Intervalos de %CLTV %CLTV Intervals | Saldo Vivo de Principal <i>Outstanding Principal Balance</i> | | | | Principal Vencido Impagado <i>Overdue Principal</i> | | | | Principal Pendiente Vencimiento <i>Outstanding Principal</i> | | | | %CLTV Media Ponderada <i>Weighted Average % CLTV</i> | |
|---|---|--------|------------------|--------|--|--------|------------------|--------|---|--------|------------------|--------|---|----------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | SVP / OPB | PPV / OP |
| Total : | 11.577 | 100,00 | 1.600.534.854,11 | 100,00 | 525 | 100,00 | 390.474,41 | 100,00 | 11.577 | 100,00 | 1.600.144.379,70 | 100,00 | | |
| Media Ponderada / <i>Weighted Average</i> : | | | | | | | | | | | | | 87,374 | 87,351 |
| Media Simple / <i>Average</i> : | | | 138.251,26 | | | | 743,76 | | | | 138.217,53 | | 86,400 | 86,377 |
| Mínimo / <i>Minimum</i> : | | | 9.530,22 | | | | 0,04 | | | | 9.530,22 | | 3,857 | 3,857 |
| Máximo / <i>Maximum</i> : | | | 788.438,86 | | | | 14.093,99 | | | | 788.438,86 | | 133,847 | 133,847 |