

BBVA RMBS 13 Fondo de Titulización de Activos

Cartera de Activos Titulizados / *Portfolio of Securitised Assets*

Distribución por Intervalos de Fecha de Vencimiento Final / *Distribution by Final Maturity Date Intervals*

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

Fecha / *Date*: 31/12/2017

Divisa / *Currency*: EUR

| Intervalos anuales <i>Annual Intervals</i> | Saldo Vivo de Principal <i>Outstanding Principal Balance</i> | | | | Principal Vencido Impagado <i>Overdue Principal</i> | | | | Principal Pendiente Vencimiento <i>Outstanding Principal</i> | | | | Tipo Interés <i>Interest Rate</i> | Vida residual <i>Residual Life</i> |
|---|---|-------|-------------------------|-------|--|-------|-------------------------|-------|---|-------|-------------------------|-------|--------------------------------------|---|
| | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Media POND. <i>W. Average</i> | M. POND. Meses <i>W. Avg. Months</i> |
| 2018 | 33 | 0,12 | 177.161,88 | 0,01 | 0 | 0,00 | 0,00 | 0,00 | 33 | 0,12 | 177.161,88 | 0,01 | 0,470% | 7,666 |
| 2019 | 40 | 0,15 | 413.655,89 | 0,01 | 1 | 0,06 | 367,63 | 0,02 | 40 | 0,15 | 413.288,26 | 0,01 | 0,971% | 18,248 |
| 2020 | 70 | 0,26 | 1.289.703,85 | 0,04 | 0 | 0,00 | 0,00 | 0,00 | 70 | 0,26 | 1.289.703,85 | 0,04 | 0,893% | 31,233 |
| 2021 | 58 | 0,22 | 1.666.684,78 | 0,05 | 1 | 0,06 | 933,61 | 0,05 | 58 | 0,22 | 1.665.751,17 | 0,05 | 0,632% | 42,654 |
| 2022 | 87 | 0,33 | 3.802.685,18 | 0,11 | 6 | 0,37 | 5.323,52 | 0,29 | 87 | 0,33 | 3.797.361,66 | 0,11 | 0,653% | 53,948 |
| 2023 | 105 | 0,40 | 4.629.656,91 | 0,14 | 4 | 0,25 | 2.240,16 | 0,12 | 105 | 0,40 | 4.627.416,75 | 0,14 | 0,720% | 67,437 |
| 2024 | 125 | 0,47 | 6.171.028,05 | 0,18 | 4 | 0,25 | 5.180,55 | 0,29 | 125 | 0,47 | 6.165.847,50 | 0,18 | 0,653% | 79,002 |
| 2025 | 197 | 0,74 | 10.179.511,52 | 0,30 | 9 | 0,56 | 25.499,99 | 1,41 | 197 | 0,74 | 10.154.011,53 | 0,30 | 0,678% | 90,688 |
| 2026 | 201 | 0,76 | 12.292.327,19 | 0,37 | 12 | 0,74 | 16.014,81 | 0,88 | 201 | 0,76 | 12.276.312,38 | 0,36 | 0,676% | 103,886 |
| 2027 | 251 | 0,95 | 17.223.531,40 | 0,51 | 13 | 0,80 | 9.692,76 | 0,53 | 251 | 0,95 | 17.213.838,64 | 0,51 | 0,769% | 113,666 |
| 2028 | 391 | 1,47 | 27.126.371,67 | 0,81 | 21 | 1,30 | 35.512,05 | 1,96 | 391 | 1,47 | 27.090.859,62 | 0,81 | 0,631% | 126,443 |
| 2029 | 418 | 1,58 | 34.869.714,01 | 1,04 | 17 | 1,05 | 18.082,92 | 1,00 | 418 | 1,58 | 34.851.631,09 | 1,04 | 0,602% | 139,043 |
| 2030 | 386 | 1,46 | 32.457.818,70 | 0,96 | 17 | 1,05 | 19.804,36 | 1,09 | 386 | 1,46 | 32.438.014,34 | 0,96 | 0,588% | 150,510 |
| 2031 | 540 | 2,04 | 50.068.355,12 | 1,49 | 35 | 2,17 | 60.953,44 | 3,36 | 540 | 2,04 | 50.007.401,68 | 1,49 | 0,728% | 163,145 |
| 2032 | 667 | 2,52 | 58.918.186,98 | 1,75 | 41 | 2,54 | 26.084,19 | 1,44 | 667 | 2,52 | 58.892.102,79 | 1,75 | 0,800% | 174,193 |
| 2033 | 860 | 3,24 | 83.671.697,43 | 2,49 | 50 | 3,10 | 34.212,55 | 1,89 | 860 | 3,24 | 83.637.484,88 | 2,49 | 0,617% | 186,537 |
| 2034 | 1.108 | 4,18 | 114.728.117,50 | 3,41 | 55 | 3,41 | 46.207,21 | 2,55 | 1.108 | 4,18 | 114.681.910,29 | 3,41 | 0,611% | 198,859 |
| 2035 | 832 | 3,14 | 93.121.549,17 | 2,77 | 52 | 3,22 | 56.676,04 | 3,13 | 832 | 3,14 | 93.064.873,13 | 2,77 | 0,547% | 210,605 |
| 2036 | 2.975 | 11,22 | 340.549.866,69 | 10,12 | 183 | 11,33 | 209.447,75 | 11,55 | 2.975 | 11,22 | 340.340.418,94 | 10,12 | 0,589% | 223,037 |
| 2037 | 998 | 3,76 | 123.948.600,00 | 3,68 | 67 | 4,15 | 98.899,16 | 5,45 | 998 | 3,76 | 123.849.700,84 | 3,68 | 0,625% | 233,075 |
| 2038 | 1.155 | 4,36 | 139.245.211,90 | 4,14 | 71 | 4,40 | 178.045,93 | 9,82 | 1.155 | 4,36 | 139.067.165,97 | 4,13 | 0,586% | 245,585 |
| 2039 | 1.899 | 7,16 | 244.576.078,02 | 7,27 | 88 | 5,45 | 110.849,56 | 6,11 | 1.899 | 7,16 | 244.465.228,46 | 7,27 | 0,565% | 259,333 |
| 2040 | 777 | 2,93 | 99.469.275,80 | 2,96 | 38 | 2,35 | 17.102,53 | 0,94 | 777 | 2,93 | 99.452.173,27 | 2,96 | 0,546% | 269,701 |
| 2041 | 949 | 3,58 | 129.310.072,70 | 3,84 | 59 | 3,65 | 50.506,39 | 2,79 | 949 | 3,58 | 129.259.566,31 | 3,84 | 0,636% | 283,774 |
| 2042 | 626 | 2,36 | 92.018.702,73 | 2,73 | 45 | 2,79 | 31.241,14 | 1,72 | 626 | 2,36 | 91.987.461,59 | 2,73 | 0,632% | 293,254 |
| 2043 | 765 | 2,89 | 110.170.442,95 | 3,27 | 55 | 3,41 | 136.647,57 | 7,54 | 765 | 2,89 | 110.033.795,38 | 3,27 | 0,567% | 305,837 |
| 2044 | 1.040 | 3,92 | 154.311.848,52 | 4,59 | 50 | 3,10 | 61.367,33 | 3,38 | 1.040 | 3,92 | 154.250.481,19 | 4,59 | 0,574% | 319,401 |
| 2045 | 581 | 2,19 | 92.013.955,11 | 2,73 | 22 | 1,36 | 34.631,27 | 1,91 | 581 | 2,19 | 91.979.323,84 | 2,73 | 0,538% | 330,155 |
| 2046 | 2.055 | 7,75 | 310.906.078,25 | 9,24 | 165 | 10,22 | 173.321,05 | 9,56 | 2.055 | 7,75 | 310.732.757,20 | 9,24 | 0,624% | 344,222 |
| 2047 | 1.488 | 5,61 | 237.773.048,52 | 7,07 | 116 | 7,18 | 111.251,17 | 6,14 | 1.488 | 5,61 | 237.661.797,35 | 7,07 | 0,632% | 353,094 |

Medias ponderadas por el principal pendiente de vencimiento / *Averages weighted by the outstanding principal.*

Tipo Interés: Tipo de interés nominal anual / *Interest Rate: Annual nominal interest rate.*

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|---|---|---------------|-------------------------|---------------|--|---------------|-------------------------|---------------|---|---------------|-------------------------|---------------|--------------------------------------|---|
| | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Media Pond. <i>W. Average</i> | M. Pond. Meses <i>W. Avg. Months</i> |
| 2048 | 1.870 | 7,05 | 281.137.918,19 | 8,35 | 162 | 10,03 | 117.601,90 | 6,49 | 1.870 | 7,05 | 281.020.316,29 | 8,36 | 0,585% | 365,224 |
| 2049 | 2.057 | 7,76 | 313.954.054,45 | 9,33 | 108 | 6,69 | 103.580,93 | 5,71 | 2.057 | 7,76 | 313.850.473,52 | 9,33 | 0,659% | 379,153 |
| 2050 | 601 | 2,27 | 96.825.863,83 | 2,88 | 33 | 2,04 | 11.484,06 | 0,63 | 601 | 2,27 | 96.814.379,77 | 2,88 | 0,579% | 389,575 |
| 2051 | 216 | 0,81 | 32.861.541,73 | 0,98 | 10 | 0,62 | 3.197,55 | 0,18 | 216 | 0,81 | 32.858.344,18 | 0,98 | 0,994% | 401,707 |
| 2052 | 85 | 0,32 | 12.355.842,67 | 0,37 | 4 | 0,25 | 1.130,50 | 0,06 | 85 | 0,32 | 12.354.712,17 | 0,37 | 1,478% | 411,064 |
| 2053 | 6 | 0,02 | 939.023,32 | 0,03 | 0 | 0,00 | 0,00 | 0,00 | 6 | 0,02 | 939.023,32 | 0,03 | 0,756% | 423,748 |
| 2054 | 1 | 0,00 | 104.912,23 | 0,00 | 1 | 0,06 | 124,13 | 0,01 | 1 | 0,00 | 104.788,10 | 0,00 | 3,344% | 434,000 |
| Total : | 26.513 | 100,00 | 3.365.280.094,84 | 100,00 | 1.615 | 100,00 | 1.813.215,71 | 100,00 | 26.513 | 100,00 | 3.363.466.879,13 | 100,00 | | |
| Media Ponderada / <i>Weighted Average</i> : | | | | | | | | | | | | | 0,615% | 288,362 |
| Media Simple / <i>Average</i> : | | | 126.929,43 | | | | 1.122,73 | | | | 126.861,04 | | 0,647% | 270,310 |
| Mínimo / <i>Minimum</i> : | | | 211,43 | | | | 30,97 | | | | 211,43 | | 0,000% | 31/01/2018 |
| Máximo / <i>Maximum</i> : | | | 1.915.436,82 | | | | 40.685,98 | | | | 1.915.436,82 | | 6,550% | 28/02/2054 |