

BBVA RMBS 13 Fondo de Titulización de Activos

Brief report

Date: 10/31/2019
Currency: EUR

Constitution date
07/14/2014

VAT Reg. no.
V87061917

Management Company
Europea de Titulización, S.G.F.T

Originator
BBVA

Servicer
BBVA

Lead Manager and Suscriber
BBVA

Assets Custodian
BBVA

Bond Paying Agent
BBVA

Market
AIAF Mercado de Renta Fija

Register of Book Securities
Iberclear

Treasury Account
BBVA

Start-up Loan
BBVA

Subordinated Loan
BBVA

Fund Auditor
KPMG Auditores

Prepayments					
	Current month	Last 3 months	Last 6 months	Last 12 months	Historical
Single month, mort. (SMM)	0.19%	0.20%	0.21%	0.22%	0.15%
Annual Percentage Rate (CPR)	2.27%	2.34%	2.45%	2.57%	1.77%

Geographic distribution		
	Current	At constitution date
Andalucia	20.30%	20.01%
Aragon	1.75%	1.77%
Asturias	1.87%	1.82%
Balearic Islands	2.46%	2.61%
Basque Country	2.63%	2.78%
Canary Islands	5.82%	5.78%
Cantabria	1.24%	1.24%
Castilla-La Mancha	3.81%	3.79%
Castilla-Leon	3.66%	3.67%
Catalonia	17.31%	17.16%
Ceuta	0.58%	0.59%
Extremadura	1.42%	1.41%
Galicia	5.80%	5.67%
La Rioja	0.42%	0.46%
Madrid	13.95%	14.34%
Melilla	0.51%	0.54%
Murcia	3.24%	3.18%
Navarra	0.64%	0.65%
Valencia	12.58%	12.53%

Current delinquency										
Aging	Assets	Overdue debt					Outstanding debt	Total debt		% Total debt / Appraisal Value
		Principal	Interest	Other	Total	%		%		
<i>Delinquencies</i>										
Up to 1 month	951	428,257.28	76,766.49	26.62	505,050.39	10.22	112,579,623.96	113,084,674.35	77.63	55.62
from > 1 to = 2 months	94	102,184.10	19,640.32	0.00	121,824.42	2.46	11,982,145.38	12,103,969.80	8.31	57.08
from > 2 to = 3 months	15	21,125.85	3,628.72	0.00	24,754.57	0.50	1,811,894.04	1,836,648.61	1.26	55.82
from > 3 to = 6 months	25	46,357.14	9,007.47	113.71	55,478.32	1.12	2,668,588.88	2,724,067.20	1.87	60.09
from > 6 to < 12 months	16	54,597.02	14,311.24	329.03	69,237.29	1.40	2,182,045.09	2,251,282.38	1.55	65.57
from = 12 to < 18 months	24	351,000.89	18,483.66	2,017.35	371,501.90	7.51	2,195,482.82	2,566,984.72	1.76	62.18
from = 18 to < 24 months	28	219,909.06	41,913.48	8,398.16	270,220.70	5.47	3,192,913.17	3,463,133.87	2.38	60.72
from ≥ 2 years	54	3,263,521.40	219,910.49	41,990.54	3,525,422.43	71.31	4,109,235.34	7,634,657.77	5.24	70.14
Subtotal	1,207	4,486,952.74	403,661.87	52,875.41	4,943,490.02	100.00	140,721,928.68	145,665,418.70	100.00	56.79
Total	1,207	4,486,952.74	403,661.87	52,875.41	4,943,490.02		140,721,928.68	145,665,418.70		