

## BBVA RMBS 13 Fondo de Titulización de Activos

Cartera de Activos Titulizados / *Portfolio of Securitised Assets*

Distribución por Índices de Referencia / *Distribution by Reference Indexes*

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

Fecha / *Date*: 31/12/2014

Divisa / *Currency*: EUR

| Índices de Referencia<br><i>Reference Indexes</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 Int.<br><i>Int. Rate</i> | Margen s/Índice<br><i>Margin o/Index</i> |       |       |
|-----------------------------------------------------------------------------------------|-----------------------------------------------------------------|--------|-------------------------|--------|--------------------------------------------------------|--------|-------------------------|--------|-----------------------------------------------------------------|--------|-------------------------|--------|-------------------------------|------------------------------------------|-------|-------|
|                                                                                         | Num.                                                            | %      | Importe / <i>Amount</i> | %      | Num.                                                   | %      | Importe / <i>Amount</i> | %      | Num.                                                            | %      | Importe / <i>Amount</i> | %      | Med.Pond.<br><i>W. Avg.</i>   | M.Pond.<br><i>W. Avg.</i>                | Min.  | Max.  |
| Interés Variable<br><i>Floating Interest</i>                                            | 28.091                                                          | 100,00 | 4.004.983.161,23        | 100,00 | 2.125                                                  | 100,00 | 938.913,19              | 100,00 | 28.090                                                          | 100,00 | 4.004.044.248,04        | 100,00 | 1,219%                        |                                          |       |       |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br><i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 27.708                                                          | 98,64  | 3.977.076.804,90        | 99,30  | 2.081                                                  | 97,93  | 923.698,95              | 98,38  | 27.707                                                          | 98,64  | 3.976.153.105,95        | 99,30  | 1,205%                        | 0,746                                    | 0,250 | 5,500 |
| M. Hipotecario Conjunto de Entidades<br><i>Mortgage Market: All Institutions</i>        | 383                                                             | 1,36   | 27.906.356,33           | 0,70   | 44                                                     | 2,07   | 15.214,24               | 1,62   | 383                                                             | 1,36   | 27.891.142,09           | 0,70   | 3,202%                        | 0,144                                    | 0,000 | 1,350 |
| Total :                                                                                 | 28.091                                                          | 100,00 | 4.004.983.161,23        | 100,00 | 2.125                                                  | 100,00 | 938.913,19              | 100,00 | 28.090                                                          | 100,00 | 4.004.044.248,04        | 100,00 |                               |                                          |       |       |
| Media Ponderada / <i>Weighted Average</i> :                                             |                                                                 |        |                         |        |                                                        |        |                         |        |                                                                 |        |                         |        | 1,219%                        |                                          |       |       |
| Media Simple / <i>Average</i> :                                                         |                                                                 |        | 142.571,75              |        |                                                        |        | 441,84                  |        |                                                                 |        | 142.543,41              |        | 1,261%                        |                                          |       |       |
| Mínimo / <i>Minimum</i> :                                                               |                                                                 |        | 380,40                  |        |                                                        |        | 0,24                    |        |                                                                 |        | 380,40                  |        | 0,585%                        |                                          |       |       |
| Máximo / <i>Maximum</i> :                                                               |                                                                 |        | 2.201.552,34            |        |                                                        |        | 4.597,25                |        |                                                                 |        | 2.201.552,34            |        | 6,550%                        |                                          |       |       |