

## BBVA RMBS 18 Fondo de Titulización

### 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: 31/12/2017

Divisa / Currency: EUR

| Índices de Referencia<br>Reference Indexes                                       | Saldo Vivo de Principal<br>Outstanding Principal Balance |        |                  |        | Principal Vencido Impagado<br>Overdue Principal |        |                  |        | Principal Pendiente Vencimiento<br>Outstanding Principal |        |                  |        | Tipo Int.<br>Int. Rate | Margen s/Índice<br>Margin o/Index |       |       |
|----------------------------------------------------------------------------------|----------------------------------------------------------|--------|------------------|--------|-------------------------------------------------|--------|------------------|--------|----------------------------------------------------------|--------|------------------|--------|------------------------|-----------------------------------|-------|-------|
|                                                                                  | Num.                                                     | %      | Importe / Amount | %      | Num.                                            | %      | Importe / Amount | %      | Num.                                                     | %      | Importe / Amount | %      | Med.Pond.<br>W. Avg.   | M.Pond.<br>W. Avg.                | Min.  | Max.  |
| Interés Variable<br>Floating Interest                                            | 12.047                                                   | 100,00 | 1.785.875.482,82 | 100,00 | 561                                             | 100,00 | 246.487,31       | 100,00 | 12.047                                                   | 100,00 | 1.785.628.995,51 | 100,00 | 1,008%                 |                                   |       |       |
| EURIBOR/MIBOR a 1 año<br>1-year EURIBOR/MIBOR                                    | 1                                                        | 0,01   | 100.397,49       | 0,01   | 0                                               | 0,00   | 0,00             | 0,00   | 1                                                        | 0,01   | 100.397,49       | 0,01   | 0,719%                 | 0,850                             | 0,850 | 0,850 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br>1-year EURIBOR/MIBOR (Mortgage Market) | 11.716                                                   | 97,25  | 1.735.681.284,38 | 97,19  | 543                                             | 96,79  | 239.478,58       | 97,16  | 11.716                                                   | 97,25  | 1.735.441.805,80 | 97,19  | 0,974%                 | 1,170                             | 0,150 | 6,042 |
| M. Hipotecario Conjunto de Entidades<br>Mortgage Market: All Institutions        | 330                                                      | 2,74   | 50.093.800,95    | 2,80   | 18                                              | 3,21   | 7.008,73         | 2,84   | 330                                                      | 2,74   | 50.086.792,22    | 2,80   | 2,194%                 | 0,187                             | 0,000 | 2,483 |
| Total :                                                                          | 12.047                                                   | 100,00 | 1.785.875.482,82 | 100,00 | 561                                             | 100,00 | 246.487,31       | 100,00 | 12.047                                                   | 100,00 | 1.785.628.995,51 | 100,00 |                        |                                   |       |       |
| Media Ponderada / Weighted Average :                                             |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 1,008%                 |                                   |       |       |
| Media Simple / Average :                                                         |                                                          |        | 148.242,34       |        |                                                 |        | 439,37           |        |                                                          |        | 148.221,88       |        | 1,069%                 |                                   |       |       |
| Mínimo / Minimum :                                                               |                                                          |        | 45.935,90        |        |                                                 |        | 0,06             |        |                                                          |        | 45.935,90        |        | 0,000%                 |                                   |       |       |
| Máximo / Maximum :                                                               |                                                          |        | 837.224,14       |        |                                                 |        | 2.178,77         |        |                                                          |        | 837.224,14       |        | 6,350%                 |                                   |       |       |