

# BBVA RMBS 18 Fondo de Titulización

## Cartera de Activos Titulizados / Portfolio of Securitised Assets

### Distribución por Intervalos de Tipos de Interés Nominal Anual / Distribution by Nominal Annual Interest Rate Intervals

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

Fecha / Date: 31/10/2018

Divisa / Currency: EUR

| Intervalos de Tipos de Interés<br>Interest Rate Intervals | Saldo Vivo de Principal<br>Outstanding Principal Balance |               |                  |                         | Principal Vencido Impagado<br>Overdue Principal |            |                  |                   | Principal Pendiente Vencimiento<br>Outstanding Principal |               |                  |                         | % Tipo de Interés<br>% Interest Rate |       |       |       |              |
|---|--|---------------|------------------|-------------------------|---|------------|------------------|-------------------|--|---------------|------------------|-------------------------|--------------------------------------|-------|-------|-------|--------------|
|   | Num.   | %             | Importe / Amount | %                       | Num.  | %          | Importe / Amount | %                 | Num.   | %             | Importe / Amount | %                       | Med.Pond.<br>W. Avg.                 | Min.  | Max.  |       |              |
| 0,000   | 0,499  | 2.606         | 22,00            | 415.396.714,13          | 24,39   | 66         | 10,77            | 41.915,65         | 12,78  | 2.606         | 22,00            | 415.354.798,48          | 24,39                                | 0,350 | 0,000 | 0,499 |              |
| 0,500   | 0,999  | 4.343         | 36,67            | 646.956.201,70          | 37,98   | 322        | 52,53            | 192.911,79        | 58,82  | 4.343         | 36,67            | 646.763.289,91          | 37,98                                | 0,727 | 0,500 | 0,999 |              |
| 1,000   | 1,499  | 2.388         | 20,16            | 332.430.581,93          | 19,52   | 101        | 16,48            | 48.594,02         | 14,82  | 2.388         | 20,16            | 332.381.987,91          | 19,52                                | 1,203 | 1,000 | 1,499 |              |
| 1,500   | 1,999  | 1.335         | 11,27            | 164.846.311,62          | 9,68  | 58         | 9,46             | 20.982,96         | 6,40   | 1.335         | 11,27            | 164.825.328,66          | 9,68                                 | 1,729 | 1,500 | 1,994 |              |
| 2,000   | 2,499  | 784           | 6,62             | 102.919.574,94          | 6,04  | 46         | 7,50             | 15.076,92         | 4,60   | 784           | 6,62             | 102.904.498,02          | 6,04                                 | 2,176 | 2,000 | 2,497 |              |
| 2,500   | 2,999  | 291           | 2,46             | 31.798.130,25           | 1,87  | 13         | 2,12             | 4.476,07          | 1,36   | 291           | 2,46             | 31.793.654,18           | 1,87                                 | 2,671 | 2,500 | 2,998 |              |
| 3,000   | 3,499  | 65            | 0,55             | 6.119.839,71            | 0,36  | 4          | 0,65             | 1.227,18          | 0,37   | 65            | 0,55             | 6.118.612,53            | 0,36                                 | 3,195 | 3,000 | 3,484 |              |
| 3,500   | 3,999  | 10            | 0,08             | 753.097,26              | 0,04  | 0          | 0,00             | 0,00              | 0,00   | 10            | 0,08             | 753.097,26              | 0,04                                 | 3,686 | 3,500 | 3,982 |              |
| 4,000   | 4,499  | 6             | 0,05             | 547.104,49              | 0,03  | 1          | 0,16             | 613,68            | 0,19   | 6             | 0,05             | 546.490,81              | 0,03                                 | 4,201 | 4,000 | 4,387 |              |
| 4,500   | 4,999  | 3             | 0,03             | 218.491,97              | 0,01  | 0          | 0,00             | 0,00              | 0,00   | 3             | 0,03             | 218.491,97              | 0,01                                 | 4,853 | 4,810 | 4,914 |              |
| 5,000   | 5,499  | 4             | 0,03             | 468.933,93              | 0,03  | 1          | 0,16             | 2.094,47          | 0,64   | 4             | 0,03             | 466.839,46              | 0,03                                 | 5,163 | 5,100 | 5,300 |              |
| 5,500   | 5,999  | 8             | 0,07             | 716.022,78              | 0,04  | 0          | 0,00             | 0,00              | 0,00   | 8             | 0,07             | 716.022,78              | 0,04                                 | 5,746 | 5,500 | 5,900 |              |
| 6,000   | 6,499  | 2             | 0,02             | 155.110,65              | 0,01  | 1          | 0,16             | 93,15             | 0,03   | 2             | 0,02             | 155.017,50              | 0,01                                 | 6,294 | 6,250 | 6,350 |              |
| <b>Total :</b>  |  | <b>11.845</b> | <b>100,00</b>    | <b>1.703.326.115,36</b> | <b>100,00</b>                                   | <b>613</b> | <b>100,00</b>    | <b>327.985,89</b> | <b>100,00</b>  | <b>11.845</b> | <b>100,00</b>    | <b>1.702.998.129,47</b> | <b>100,00</b>                        |       |       |       |              |
| <b>Media Ponderada / Weighted Average :</b>               |  |               |                  |                         |   |            |                  |                   |  |               |                  |                         |                                      |       |       |       | <b>0,965</b> |
| <b>Media Simple / Average :</b>                           |  |               |                  | <b>143.801,28</b>       |   |            |                  | <b>535,05</b>     |  |               |                  | <b>143.773,59</b>       |                                      |       |       |       | <b>1,024</b> |
| <b>Mínimo / Minimum :</b>                                 |  |               |                  | <b>18.806,11</b>        |   |            |                  | <b>19,99</b>      |  |               |                  | <b>18.806,11</b>        |                                      |       |       |       | <b>0,000</b> |
| <b>Máximo / Maximum :</b>                                 |  |               |                  | <b>815.238,69</b>       |   |            |                  | <b>7.714,42</b>   |  |               |                  | <b>815.238,69</b>       |                                      |       |       |       | <b>6,350</b> |