

BBVA RMBS 18 Fondo de Titulización

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 (PTCs/MCs)

Fecha / Date: 31/12/2019

Divisa / Currency: EUR

| Intervalos anuales Annual Intervals | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | Tipo Interés Interest Rate | Vida residual Residual Life |
|--|--|-------|------------------|-------|---|-------|------------------|-------|--|-------|------------------|-------|-------------------------------|----------------------------------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Media Pond. W. Average | M. Pond. Meses W. Avg. Months |
| 2020 | 1 | 0,01 | 10.509,12 | 0,00 | 0 | 0,00 | 0,00 | 0,00 | 1 | 0,01 | 10.509,12 | 0,00 | 0,946% | 9,000 |
| 2021 | 2 | 0,02 | 36.235,56 | 0,00 | 0 | 0,00 | 0,00 | 0,00 | 2 | 0,02 | 36.235,56 | 0,00 | 1,267% | 18,031 |
| 2022 | 1 | 0,01 | 33.283,34 | 0,00 | 0 | 0,00 | 0,00 | 0,00 | 1 | 0,01 | 33.283,34 | 0,00 | 0,196% | 27,000 |
| 2023 | 2 | 0,02 | 91.391,06 | 0,01 | 0 | 0,00 | 0,00 | 0,00 | 2 | 0,02 | 91.391,06 | 0,01 | 0,709% | 44,734 |
| 2024 | 2 | 0,02 | 57.584,93 | 0,00 | 0 | 0,00 | 0,00 | 0,00 | 2 | 0,02 | 57.584,93 | 0,00 | 1,372% | 52,631 |
| 2026 | 6 | 0,05 | 378.038,77 | 0,02 | 0 | 0,00 | 0,00 | 0,00 | 6 | 0,05 | 378.038,77 | 0,02 | 1,255% | 80,741 |
| 2027 | 8 | 0,07 | 574.585,21 | 0,04 | 0 | 0,00 | 0,00 | 0,00 | 8 | 0,07 | 574.585,21 | 0,04 | 1,335% | 89,119 |
| 2028 | 17 | 0,15 | 1.215.520,56 | 0,08 | 0 | 0,00 | 0,00 | 0,00 | 17 | 0,15 | 1.215.520,56 | 0,08 | 0,905% | 103,177 |
| 2029 | 12 | 0,10 | 1.154.667,41 | 0,07 | 0 | 0,00 | 0,00 | 0,00 | 12 | 0,10 | 1.154.667,41 | 0,07 | 1,707% | 113,060 |
| 2030 | 21 | 0,18 | 1.539.178,00 | 0,10 | 3 | 0,52 | 1.362,38 | 0,31 | 21 | 0,18 | 1.537.815,62 | 0,10 | 1,189% | 126,514 |
| 2031 | 48 | 0,42 | 3.816.344,78 | 0,24 | 3 | 0,52 | 18.752,90 | 4,30 | 48 | 0,42 | 3.797.591,88 | 0,24 | 1,159% | 139,110 |
| 2032 | 84 | 0,73 | 7.721.654,29 | 0,49 | 6 | 1,04 | 7.600,30 | 1,74 | 84 | 0,73 | 7.714.053,99 | 0,49 | 1,058% | 149,816 |
| 2033 | 75 | 0,65 | 7.147.575,81 | 0,45 | 6 | 1,04 | 4.450,61 | 1,02 | 75 | 0,65 | 7.143.125,20 | 0,45 | 0,989% | 162,293 |
| 2034 | 91 | 0,79 | 9.108.880,82 | 0,58 | 8 | 1,38 | 7.149,89 | 1,64 | 91 | 0,79 | 9.101.730,93 | 0,58 | 0,843% | 175,569 |
| 2035 | 186 | 1,61 | 19.848.392,99 | 1,25 | 11 | 1,90 | 14.509,68 | 3,33 | 186 | 1,61 | 19.833.883,31 | 1,25 | 0,819% | 187,643 |
| 2036 | 614 | 5,33 | 73.908.969,55 | 4,67 | 38 | 6,57 | 40.523,80 | 9,30 | 614 | 5,33 | 73.868.445,75 | 4,67 | 0,843% | 198,047 |
| 2037 | 710 | 6,16 | 87.050.416,47 | 5,50 | 36 | 6,23 | 28.702,73 | 6,59 | 710 | 6,16 | 87.021.713,74 | 5,50 | 0,747% | 210,246 |
| 2038 | 572 | 4,96 | 70.315.485,74 | 4,44 | 37 | 6,40 | 27.783,78 | 6,38 | 572 | 4,96 | 70.287.701,96 | 4,44 | 0,719% | 221,719 |
| 2039 | 349 | 3,03 | 44.864.784,87 | 2,84 | 15 | 2,60 | 23.013,90 | 5,28 | 349 | 3,03 | 44.841.770,97 | 2,84 | 0,825% | 234,815 |
| 2040 | 338 | 2,93 | 42.703.350,45 | 2,70 | 14 | 2,42 | 8.314,43 | 1,91 | 338 | 2,93 | 42.695.036,02 | 2,70 | 0,839% | 246,617 |
| 2041 | 497 | 4,31 | 59.896.943,54 | 3,79 | 20 | 3,46 | 12.733,16 | 2,92 | 497 | 4,31 | 59.884.210,38 | 3,79 | 0,993% | 259,149 |
| 2042 | 577 | 5,01 | 76.667.717,56 | 4,85 | 29 | 5,02 | 21.964,18 | 5,04 | 577 | 5,01 | 76.645.753,38 | 4,85 | 0,890% | 269,972 |
| 2043 | 415 | 3,60 | 57.983.386,94 | 3,67 | 27 | 4,67 | 21.334,29 | 4,90 | 415 | 3,60 | 57.962.052,65 | 3,66 | 0,764% | 281,868 |
| 2044 | 402 | 3,49 | 59.573.584,29 | 3,77 | 18 | 3,11 | 8.723,13 | 2,00 | 402 | 3,49 | 59.564.861,16 | 3,77 | 0,934% | 294,752 |
| 2045 | 634 | 5,50 | 90.701.443,32 | 5,73 | 16 | 2,77 | 10.423,88 | 2,39 | 634 | 5,50 | 90.691.019,44 | 5,73 | 0,923% | 307,295 |
| 2046 | 1.424 | 12,35 | 205.764.845,50 | 13,01 | 43 | 7,44 | 22.196,80 | 5,10 | 1.424 | 12,35 | 205.742.648,70 | 13,01 | 0,935% | 319,624 |
| 2047 | 1.433 | 12,43 | 219.185.074,35 | 13,86 | 92 | 15,92 | 76.356,28 | 17,53 | 1.433 | 12,43 | 219.108.718,07 | 13,85 | 0,760% | 328,999 |
| 2048 | 671 | 5,82 | 101.439.735,95 | 6,41 | 59 | 10,21 | 32.614,53 | 7,49 | 671 | 5,82 | 101.407.121,42 | 6,41 | 0,635% | 341,008 |
| 2049 | 322 | 2,79 | 49.800.085,91 | 3,15 | 16 | 2,77 | 7.621,95 | 1,75 | 322 | 2,79 | 49.792.463,96 | 3,15 | 0,841% | 354,360 |
| 2050 | 354 | 3,07 | 54.971.434,91 | 3,47 | 20 | 3,46 | 7.111,63 | 1,63 | 354 | 3,07 | 54.964.323,28 | 3,48 | 0,851% | 366,795 |

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 / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Media Pond. W. Average | M. Pond. Meses W. Avg. Months |
| 2051 | 526 | 4,56 | 73.917.205,88 | 4,67 | 26 | 4,50 | 7.411,89 | 1,70 | 526 | 4,56 | 73.909.793,99 | 4,67 | 1,004% | 379,150 |
| 2052 | 468 | 4,06 | 62.078.320,39 | 3,92 | 17 | 2,94 | 5.786,50 | 1,33 | 468 | 4,06 | 62.072.533,89 | 3,92 | 1,347% | 389,060 |
| 2053 | 127 | 1,10 | 17.573.710,20 | 1,11 | 1 | 0,17 | 7.794,63 | 1,79 | 127 | 1,10 | 17.565.915,57 | 1,11 | 1,062% | 401,527 |
| 2054 | 90 | 0,78 | 13.374.136,00 | 0,85 | 3 | 0,52 | 477,68 | 0,11 | 90 | 0,78 | 13.373.658,32 | 0,85 | 1,255% | 414,860 |
| 2055 | 82 | 0,71 | 11.726.724,65 | 0,74 | 0 | 0,00 | 0,00 | 0,00 | 82 | 0,71 | 11.726.724,65 | 0,74 | 1,139% | 426,668 |
| 2056 | 197 | 1,71 | 28.952.625,07 | 1,83 | 6 | 1,04 | 4.765,72 | 1,09 | 197 | 1,71 | 28.947.859,35 | 1,83 | 1,162% | 439,654 |
| 2057 | 118 | 1,02 | 18.756.511,69 | 1,19 | 5 | 0,87 | 1.528,87 | 0,35 | 118 | 1,02 | 18.754.982,82 | 1,19 | 0,742% | 448,650 |
| 2058 | 39 | 0,34 | 6.241.383,28 | 0,39 | 2 | 0,35 | 4.337,87 | 1,00 | 39 | 0,34 | 6.237.045,41 | 0,39 | 0,533% | 461,062 |
| 2059 | 7 | 0,06 | 1.186.084,32 | 0,07 | 1 | 0,17 | 275,73 | 0,06 | 7 | 0,06 | 1.185.808,59 | 0,07 | 1,092% | 472,003 |
| 2060 | 4 | 0,03 | 578.788,29 | 0,04 | 0 | 0,00 | 0,00 | 0,00 | 4 | 0,03 | 578.788,29 | 0,04 | 0,701% | 486,847 |
| Total : | 11.526 | 100,00 | 1.581.946.591,77 | 100,00 | 578 | 100,00 | 435.623,12 | 100,00 | 11.526 | 100,00 | 1.581.510.968,65 | 100,00 | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 0,875% | 304,213 |
| Media Simple / Average : | | | 137.250,27 | | | | 753,67 | | | | 137.212,47 | | 0,927% | 297,965 |
| Mínimo / Minimum : | | | 837,47 | | | | 0,02 | | | | 837,47 | | 0,000% | 30/09/2020 |
| Máximo / Maximum : | | | 783.857,28 | | | | 15.986,66 | | | | 783.857,28 | | 6,350% | 31/08/2060 |