

## BBVA RMBS 5 Fondo de Titulización de Activos

### 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 (CTHs) / Residential mortgage loans (PTCs)

Fecha / Date: 31/10/2019

Divisa / Currency: EUR

| Intervalos anuales<br>Annual Intervals | Saldo Vivo de Principal<br>Outstanding Principal Balance |       |                  |       | Principal Vencido Impagado<br>Overdue Principal |       |                  |       | Principal Pendiente Vencimiento<br>Outstanding Principal |       |                  |       | Tipo Interés<br>Interest Rate | Vida residual<br>Residual Life   |
|----------------------------------------|----------------------------------------------------------|-------|------------------|-------|-------------------------------------------------|-------|------------------|-------|----------------------------------------------------------|-------|------------------|-------|-------------------------------|----------------------------------|
|                                        | Num.                                                     | %     | Importe / Amount | %     | Num.                                            | %     | Importe / Amount | %     | Num.                                                     | %     | Importe / Amount | %     | Media Pond.<br>W. Average     | M. Pond. Meses<br>W. Avg. Months |
| 2019                                   | 13                                                       | 0,07  | 8.981,10         | 0,00  | 3                                               | 0,23  | 1.786,79         | 0,01  | 12                                                       | 0,07  | 7.194,31         | 0,00  | 0,510%                        | 1,658                            |
| 2020                                   | 66                                                       | 0,36  | 375.307,80       | 0,02  | 3                                               | 0,23  | 4.200,10         | 0,03  | 66                                                       | 0,36  | 371.107,70       | 0,02  | 0,442%                        | 9,847                            |
| 2021                                   | 87                                                       | 0,47  | 1.053.762,86     | 0,05  | 3                                               | 0,23  | 1.555,01         | 0,01  | 87                                                       | 0,47  | 1.052.207,85     | 0,05  | 0,490%                        | 21,782                           |
| 2022                                   | 177                                                      | 0,96  | 3.983.017,79     | 0,18  | 8                                               | 0,61  | 50.155,90        | 0,35  | 176                                                      | 0,96  | 3.932.861,89     | 0,18  | 0,477%                        | 33,774                           |
| 2023                                   | 91                                                       | 0,49  | 2.211.005,94     | 0,10  | 2                                               | 0,15  | 21.555,57        | 0,15  | 90                                                       | 0,49  | 2.189.450,37     | 0,10  | 0,435%                        | 44,725                           |
| 2024                                   | 143                                                      | 0,77  | 4.148.889,87     | 0,19  | 9                                               | 0,69  | 5.821,32         | 0,04  | 143                                                      | 0,78  | 4.143.068,55     | 0,19  | 0,473%                        | 56,715                           |
| 2025                                   | 141                                                      | 0,76  | 5.983.465,93     | 0,27  | 7                                               | 0,53  | 21.032,76        | 0,15  | 140                                                      | 0,76  | 5.962.433,17     | 0,27  | 0,439%                        | 69,078                           |
| 2026                                   | 153                                                      | 0,83  | 6.736.398,75     | 0,30  | 7                                               | 0,53  | 34.409,43        | 0,24  | 153                                                      | 0,83  | 6.701.989,32     | 0,30  | 0,436%                        | 80,430                           |
| 2027                                   | 527                                                      | 2,85  | 31.325.995,41    | 1,41  | 28                                              | 2,13  | 173.183,22       | 1,22  | 526                                                      | 2,86  | 31.152.812,19    | 1,41  | 0,474%                        | 93,372                           |
| 2028                                   | 123                                                      | 0,67  | 7.131.664,52     | 0,32  | 4                                               | 0,30  | 1.953,69         | 0,01  | 123                                                      | 0,67  | 7.129.710,83     | 0,32  | 0,423%                        | 104,927                          |
| 2029                                   | 192                                                      | 1,04  | 11.869.564,30    | 0,53  | 12                                              | 0,91  | 15.201,68        | 0,11  | 192                                                      | 1,04  | 11.854.362,62    | 0,54  | 0,443%                        | 117,088                          |
| 2030                                   | 184                                                      | 1,00  | 14.011.136,11    | 0,63  | 14                                              | 1,07  | 636.380,83       | 4,47  | 178                                                      | 0,97  | 13.374.755,28    | 0,60  | 0,430%                        | 128,813                          |
| 2031                                   | 248                                                      | 1,34  | 17.762.623,24    | 0,80  | 12                                              | 0,91  | 147.135,45       | 1,03  | 247                                                      | 1,34  | 17.615.487,79    | 0,80  | 0,462%                        | 141,075                          |
| 2032                                   | 917                                                      | 4,96  | 77.188.081,60    | 3,47  | 57                                              | 4,34  | 760.949,24       | 5,34  | 912                                                      | 4,96  | 76.427.132,36    | 3,45  | 0,454%                        | 153,206                          |
| 2033                                   | 211                                                      | 1,14  | 18.001.503,44    | 0,81  | 15                                              | 1,14  | 195.008,82       | 1,37  | 208                                                      | 1,13  | 17.806.494,62    | 0,80  | 0,447%                        | 165,340                          |
| 2034                                   | 398                                                      | 2,15  | 34.860.519,46    | 1,57  | 35                                              | 2,67  | 598.698,52       | 4,20  | 393                                                      | 2,14  | 34.261.820,94    | 1,55  | 0,528%                        | 176,933                          |
| 2035                                   | 517                                                      | 2,80  | 51.808.796,75    | 2,33  | 50                                              | 3,81  | 46.807,74        | 0,33  | 517                                                      | 2,81  | 51.761.989,01    | 2,34  | 0,486%                        | 189,107                          |
| 2036                                   | 565                                                      | 3,06  | 63.167.602,08    | 2,84  | 35                                              | 2,67  | 694.836,91       | 4,88  | 561                                                      | 3,05  | 62.472.765,17    | 2,82  | 0,466%                        | 200,421                          |
| 2037                                   | 2.994                                                    | 16,20 | 324.622.086,52   | 14,58 | 204                                             | 15,54 | 2.118.059,91     | 14,88 | 2.979                                                    | 16,19 | 322.504.026,61   | 14,58 | 0,464%                        | 212,936                          |
| 2038                                   | 148                                                      | 0,80  | 16.610.761,67    | 0,75  | 2                                               | 0,15  | 1.000,44         | 0,01  | 148                                                      | 0,80  | 16.609.761,23    | 0,75  | 0,398%                        | 223,963                          |
| 2039                                   | 200                                                      | 1,08  | 25.987.707,96    | 1,17  | 13                                              | 0,99  | 508.722,41       | 3,57  | 198                                                      | 1,08  | 25.478.985,55    | 1,15  | 0,450%                        | 236,840                          |
| 2040                                   | 219                                                      | 1,18  | 29.273.153,54    | 1,31  | 8                                               | 0,61  | 10.992,10        | 0,08  | 219                                                      | 1,19  | 29.262.161,44    | 1,32  | 0,421%                        | 248,942                          |
| 2041                                   | 291                                                      | 1,57  | 39.319.435,44    | 1,77  | 19                                              | 1,45  | 232.590,54       | 1,63  | 290                                                      | 1,58  | 39.086.844,90    | 1,77  | 0,443%                        | 260,917                          |
| 2042                                   | 1.772                                                    | 9,59  | 228.675.944,97   | 10,27 | 131                                             | 9,98  | 1.121.422,46     | 7,88  | 1.765                                                    | 9,59  | 227.554.522,51   | 10,28 | 0,456%                        | 272,699                          |
| 2043                                   | 150                                                      | 0,81  | 20.857.393,46    | 0,94  | 10                                              | 0,76  | 380.576,98       | 2,67  | 148                                                      | 0,80  | 20.476.816,48    | 0,93  | 0,433%                        | 284,529                          |
| 2044                                   | 228                                                      | 1,23  | 32.221.146,04    | 1,45  | 9                                               | 0,69  | 505.673,15       | 3,55  | 226                                                      | 1,23  | 31.715.472,89    | 1,43  | 0,452%                        | 296,656                          |
| 2045                                   | 285                                                      | 1,54  | 42.488.444,31    | 1,91  | 16                                              | 1,22  | 236.100,65       | 1,66  | 283                                                      | 1,54  | 42.252.343,66    | 1,91  | 0,444%                        | 309,301                          |
| 2046                                   | 493                                                      | 2,67  | 72.462.910,21    | 3,25  | 35                                              | 2,67  | 526.158,56       | 3,70  | 491                                                      | 2,67  | 71.936.751,65    | 3,25  | 0,494%                        | 321,789                          |
| 2047                                   | 6.905                                                    | 37,35 | 1.035.841.786,24 | 46,51 | 559                                             | 42,57 | 5.184.918,11     | 36,42 | 6.877                                                    | 37,39 | 1.030.656.868,13 | 46,58 | 0,481%                        | 332,493                          |
| 2048                                   | 40                                                       | 0,22  | 6.010.389,57     | 0,27  | 2                                               | 0,15  | 791,19           | 0,01  | 40                                                       | 0,22  | 6.009.598,38     | 0,27  | 0,552%                        | 338,967                          |

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.<br>W. Average     | M. Pond. Meses<br>W. Avg. Months |
| 2049                                   | 4                                                        | 0,02   | 343.858,62       | 0,02   | 1                                               | 0,08   | 215,41           | 0,00   | 4                                                        | 0,02   | 343.643,21       | 0,02   | 0,696%                        | 356,383                          |
| 2052                                   | 3                                                        | 0,02   | 580.187,92       | 0,03   | 0                                               | 0,00   | 0,00             | 0,00   | 3                                                        | 0,02   | 580.187,92       | 0,03   | 0,830%                        | 395,218                          |
| Total :                                | 18.485                                                   | 100,00 | 2.226.923.523,42 | 100,00 | 1.313                                           | 100,00 | 14.237.894,89    | 100,00 | 18.395                                                   | 100,00 | 2.212.685.628,53 | 100,00 |                               |                                  |
| Media Ponderada / Weighted Average :   |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 0,471%                        | 274,875                          |
| Media Simple / Average :               |                                                          |        | 120.471,92       |        |                                                 |        | 10.843,79        |        |                                                          |        | 120.287,34       |        | 0,484%                        | 252,438                          |
| Mínimo / Minimum :                     |                                                          |        | 105,14           |        |                                                 |        | 21,19            |        |                                                          |        | 105,14           |        | 0,000%                        | 30/11/2019                       |
| Máximo / Maximum :                     |                                                          |        | 717.765,86       |        |                                                 |        | 459.053,69       |        |                                                          |        | 717.765,86       |        | 3,800%                        | 31/10/2052                       |