

BBVA RMBS 13 Fondo de Titulización de Activos

Brief report

Date: 01/31/2018
Currency: EUR

Date of constitution
07/14/2014

VAT Reg. no.
V87061917

Management Company
Europea de Titulización, S.G.F.T

Originator
BBVA

Servicer
BBVA

Lead Manager and Subscriber
BBVA

Assets Custodian
BBVA

Bond Paying Agent
BBVA

Market
AIAF Mercado de Renta Fija

Register of Book Securities
Iberclear

Treasury Account
BBVA

Start-up Loan
BBVA

Subordinated Loan
BBVA

Fund Auditors
Por Determinar

Prepayments					
	Current month	Last 3 months	Last 6 months	Last 12 months	Historical
Single month. mort. (SMM)	0.18%	0.21%	0.18%	0.16%	0.12%
Annual Percentage Rate (CPR)	2.14%	2.52%	2.13%	1.94%	1.46%

Geographic distribution		
	Current	At constitution date
Andalucía	20.18%	20.01%
Aragón	1.74%	1.77%
Asturias	1.86%	1.82%
Balearic Islands	2.53%	2.61%
Basque Country	2.69%	2.78%
Canary Islands	5.82%	5.78%
Cantabria	1.23%	1.24%
Castilla-La Mancha	3.83%	3.79%
Castilla-León	3.65%	3.67%
Catalonia	17.24%	17.16%
Ceuta	0.57%	0.59%
Extremadura	1.42%	1.41%
Galicia	5.68%	5.67%
La Rioja	0.43%	0.46%
Madrid	14.11%	14.34%
Melilla	0.52%	0.54%
Murcia	3.24%	3.18%
Navarra	0.65%	0.65%
Valencia	12.61%	12.53%

Current delinquency										
Aging	Assets	Overdue debt					Outstanding debt	Total debt		% Total debt / Appraisal Value
		Principal	Interest	Other	Total	%		%		
<i>Delinquencies</i>										
Up to 1 month	237	64,827.34	10,030.55	0.00	74,857.89	4.08	30,522,499.19	30,597,357.08	44.98	60.73
from > 1 to ≤ 2 months	129	85,887.73	16,528.55	109.42	102,525.70	5.59	15,734,285.05	15,836,810.75	23.28	60.30
from > 2 to ≤ 3 months	12	16,102.99	2,917.30	59.44	19,079.73	1.04	1,965,671.86	1,984,751.59	2.92	62.38
from > 3 to ≤ 6 months	19	195,291.83	9,646.08	965.18	205,903.09	11.23	2,302,058.63	2,507,961.72	3.69	67.95
from > 6 to < 12 months	28	90,000.87	19,496.18	5,474.51	114,971.56	6.27	3,100,862.04	3,215,833.60	4.73	64.69
from ≥ 12 to < 18 months	17	91,323.41	37,283.84	7,400.06	136,007.31	7.42	2,746,523.98	2,882,531.29	4.24	65.69
from ≥ 18 to < 24 months	21	160,904.13	36,844.87	13,391.41	211,140.41	11.52	2,336,432.47	2,547,572.88	3.75	66.21
from ≥ 2 years	46	676,032.20	223,879.26	68,948.28	968,859.74	52.85	7,479,750.44	8,448,610.18	12.42	73.20
Subtotal	509	1,380,370.50	356,626.63	96,348.30	1,833,345.43	100.00	66,188,083.66	68,021,429.09	100.00	62.83
<i>Doubt debts (subjectives)</i>										
	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
Subtotal	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total	509	1,380,370.50	356,626.63	96,348.30	1,833,345.43		66,188,083.66	68,021,429.09		62.83

Additional information