

BBVA RMBS 14 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Intervalos de Fecha de Formalización / Distribution by Arrangement Date Intervals

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

Fecha / Date: 31/12/2015

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 | Antigüedad Age |
|--|--|---------------|-----------------------|---------------|---|---------------|------------------|---------------|--|---------------|-----------------------|---------------|-------------------------------|----------------------------------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Media Pond. W. Average | M. Pond. Meses W. Avg. Months |
| 2006 | 33 | 0,41 | 2.152.789,77 | 0,35 | 1 | 0,75 | 174,55 | 0,63 | 33 | 0,41 | 2.152.615,22 | 0,35 | 2,413% | 110,014 |
| 2007 | 716 | 8,94 | 51.195.990,12 | 8,30 | 12 | 9,02 | 2.527,35 | 9,09 | 716 | 8,94 | 51.193.462,77 | 8,30 | 2,413% | 100,358 |
| 2008 | 1.318 | 16,46 | 96.848.425,94 | 15,71 | 31 | 23,31 | 7.020,13 | 25,24 | 1.318 | 16,46 | 96.841.405,81 | 15,71 | 2,413% | 88,545 |
| 2009 | 2.190 | 27,35 | 164.078.518,12 | 26,61 | 20 | 15,04 | 3.832,64 | 13,78 | 2.190 | 27,35 | 164.074.685,48 | 26,62 | 2,409% | 76,862 |
| 2010 | 2.369 | 29,58 | 184.268.861,58 | 29,89 | 51 | 38,35 | 8.740,96 | 31,43 | 2.369 | 29,58 | 184.260.120,62 | 29,89 | 2,176% | 65,813 |
| 2011 | 1.194 | 14,91 | 102.854.052,68 | 16,68 | 17 | 12,78 | 5.467,22 | 19,66 | 1.194 | 14,91 | 102.848.585,46 | 16,68 | 1,830% | 54,028 |
| 2012 | 177 | 2,21 | 14.216.464,09 | 2,31 | 1 | 0,75 | 49,99 | 0,18 | 177 | 2,21 | 14.216.414,10 | 2,31 | 2,119% | 41,488 |
| 2013 | 10 | 0,12 | 782.375,54 | 0,13 | 0 | 0,00 | 0,00 | 0,00 | 10 | 0,12 | 782.375,54 | 0,13 | 2,012% | 29,362 |
| 2014 | 1 | 0,01 | 94.501,98 | 0,02 | 0 | 0,00 | 0,00 | 0,00 | 1 | 0,01 | 94.501,98 | 0,02 | 2,413% | 23,307 |
| Total : | 8.008 | 100,00 | 616.491.979,82 | 100,00 | 133 | 100,00 | 27.812,84 | 100,00 | 8.008 | 100,00 | 616.464.166,98 | 100,00 | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 2,237% | 72,768 |
| Media Simple / Average : | | | 76.984,51 | | | | 209,12 | | | | 76.981,04 | | 2,267% | 73,078 |
| Mínimo / Minimum : | | | 1.803,26 | | | | 0,03 | | | | 1.803,26 | | 0,650% | 09/08/2006 |
| Máximo / Maximum : | | | 148.886,55 | | | | 1.123,50 | | | | 148.886,55 | | 2,413% | 21/01/2014 |