

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: 31/12/2016

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 | 0,42 | 2.004.817,83 | 0,35 | 0 | 0,00 | 0,00 | 0,00 | 33 | 0,42 | 2.004.817,83 | 0,35 | 1,884% | 122,046 |
| 2007 | 704 | 9,02 | 47.310.280,47 | 8,31 | 16 | 12,31 | 6.537,67 | 15,72 | 704 | 9,02 | 47.303.742,80 | 8,31 | 1,884% | 112,419 |
| 2008 | 1.267 | 16,23 | 88.002.612,18 | 15,46 | 27 | 20,77 | 8.305,58 | 19,97 | 1.267 | 16,23 | 87.994.306,60 | 15,46 | 1,884% | 100,521 |
| 2009 | 2.150 | 27,55 | 151.616.961,09 | 26,63 | 28 | 21,54 | 10.935,33 | 26,29 | 2.150 | 27,55 | 151.606.025,76 | 26,63 | 1,881% | 88,853 |
| 2010 | 2.301 | 29,48 | 170.186.413,34 | 29,89 | 38 | 29,23 | 8.836,02 | 21,24 | 2.301 | 29,48 | 170.177.577,32 | 29,89 | 1,697% | 77,814 |
| 2011 | 1.167 | 14,95 | 96.134.519,87 | 16,88 | 18 | 13,85 | 6.375,52 | 15,33 | 1.167 | 14,95 | 96.128.144,35 | 16,89 | 1,427% | 66,032 |
| 2012 | 172 | 2,20 | 13.251.060,94 | 2,33 | 3 | 2,31 | 604,85 | 1,45 | 172 | 2,20 | 13.250.456,09 | 2,33 | 1,645% | 53,563 |
| 2013 | 10 | 0,13 | 754.111,57 | 0,13 | 0 | 0,00 | 0,00 | 0,00 | 10 | 0,13 | 754.111,57 | 0,13 | 1,571% | 41,386 |
| 2014 | 1 | 0,01 | 91.252,77 | 0,02 | 0 | 0,00 | 0,00 | 0,00 | 1 | 0,01 | 91.252,77 | 0,02 | 1,884% | 35,339 |
| Total : | 7.805 | 100,00 | 569.352.030,06 | 100,00 | 130 | 100,00 | 41.594,97 | 100,00 | 7.805 | 100,00 | 569.310.435,09 | 100,00 | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 1,744% | 84,686 |
| Media Simple / Average : | | | 72.947,09 | | | | 319,96 | | | | 72.941,76 | | 1,769% | 85,052 |
| Mínimo / Minimum : | | | 1.721,43 | | | | 0,31 | | | | 1.721,43 | | 0,440% | 09/08/2006 |
| Máximo / Maximum : | | | 143.286,55 | | | | 3.361,74 | | | | 143.286,55 | | 1,884% | 21/01/2014 |