

BBVA RMBS 1 Fondo de Titulación de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Índices de Referencia / Distribution by Reference Indexes

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

Fecha / Date: 31/12/2009

Divisa / Currency: EUR

| Índices de Referencia Reference Indexes | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | Tipo Int. Int. Rate | Margen s/Índice Margin o/Index | | |
|--|--|---------------|-------------------------|---------------|---|---------------|---------------------|---------------|--|---------------|-------------------------|---------------|------------------------|-----------------------------------|-------|-------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Med.Pond. W. Avg. | M.Pond. W. Avg. | Min. | Max. |
| Interés Variable Floating Interest | 12.794 | 100,00 | 1.922.316.937,62 | 100,00 | 1.563 | 100,00 | 1.554.053,71 | 100,00 | 12.792 | 100,00 | 1.920.762.883,91 | 100,00 | 2,580% | | | |
| EURIBOR/MIBOR a 1 año (M. Hipotecario) 1-year EURIBOR/MIBOR (Mortgage Market) | 12.236 | 95,64 | 1.833.095.447,22 | 95,36 | 1.377 | 88,10 | 1.316.379,49 | 84,71 | 12.235 | 95,65 | 1.831.779.067,73 | 95,37 | 2,531% | 0,721 | 0,250 | 1,500 |
| M. Hipotecario Bancos Mortgage Market: Banks | 45 | 0,35 | 4.863.608,41 | 0,25 | 9 | 0,58 | 2.363,29 | 0,15 | 45 | 0,35 | 4.861.245,12 | 0,25 | 3,463% | 0,058 | 0,000 | 1,000 |
| M. Hipotecario Conjunto de Entidades Mortgage Market: All Institutions | 513 | 4,01 | 84.357.881,99 | 4,39 | 177 | 11,32 | 235.310,93 | 15,14 | 512 | 4,00 | 84.122.571,06 | 4,38 | 3,601% | 0,070 | 0,000 | 1,250 |
| Total : | 12.794 | 100,00 | 1.922.316.937,62 | 100,00 | 1.563 | 100,00 | 1.554.053,71 | 100,00 | 12.792 | 100,00 | 1.920.762.883,91 | 100,00 | | | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 2,580% | | | |
| Media Simple / Average : | | | 150.251,44 | | | | 994,28 | | | | 150.153,45 | | 2,574% | | | |
| Mínimo / Minimum : | | | 6.907,16 | | | | 0,14 | | | | 6.907,16 | | 1,231% | | | |
| Máximo / Maximum : | | | 514.598,51 | | | | 10.384,75 | | | | 514.598,51 | | 7,006% | | | |