

BBVA RMBS 1 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Intervalos de Tipos de Interés Nominal Anual / Distribution by Nominal Annual Interest Rate Intervals

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

Fecha / Date: 31/12/2012

Divisa / Currency: EUR

| Intervalos de Tipos de Interés Interest Rate Intervals | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | % Tipo de Interés % Interest Rate | | | |
|---|--|---------------|------------------|-------------------------|---|--------------|------------------|---------------------|--|---------------|------------------|-------------------------|--------------------------------------|--------------|-------|-------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Med.Pond. W. Avg. | Min. | Max. | |
| 0,500 | 0,999 | 2 | 0,02 | 323.171,79 | 0,02 | 2 | 0,14 | 2.148,41 | 0,14 | 2 | 0,02 | 321.023,38 | 0,02 | 0,772 | 0,750 | 0,800 |
| 1,000 | 1,499 | 2.705 | 23,00 | 350.596.610,03 | 22,31 | 228 | 15,76 | 167.694,69 | 10,69 | 2.705 | 23,00 | 350.428.915,34 | 22,32 | 1,328 | 1,030 | 1,497 |
| 1,500 | 1,999 | 2.781 | 23,65 | 366.664.138,33 | 23,33 | 339 | 23,43 | 354.924,22 | 22,64 | 2.781 | 23,65 | 366.309.214,11 | 23,33 | 1,769 | 1,500 | 1,999 |
| 2,000 | 2,499 | 1.972 | 16,77 | 264.528.768,51 | 16,83 | 244 | 16,86 | 190.286,08 | 12,14 | 1.971 | 16,76 | 264.338.482,43 | 16,84 | 2,202 | 2,000 | 2,499 |
| 2,500 | 2,999 | 2.166 | 18,42 | 298.950.046,90 | 19,02 | 201 | 13,89 | 157.291,47 | 10,03 | 2.166 | 18,42 | 298.792.755,43 | 19,03 | 2,766 | 2,500 | 2,992 |
| 3,000 | 3,499 | 1.912 | 16,26 | 260.243.543,05 | 16,56 | 362 | 25,02 | 585.437,34 | 37,34 | 1.912 | 16,26 | 259.658.105,71 | 16,54 | 3,122 | 3,000 | 3,497 |
| 3,500 | 3,999 | 215 | 1,83 | 29.320.671,21 | 1,87 | 67 | 4,63 | 108.770,00 | 6,94 | 215 | 1,83 | 29.211.901,21 | 1,86 | 3,634 | 3,500 | 3,987 |
| 4,000 | 4,499 | 5 | 0,04 | 639.020,84 | 0,04 | 3 | 0,21 | 905,92 | 0,06 | 5 | 0,04 | 638.114,92 | 0,04 | 4,259 | 4,008 | 4,472 |
| 4,500 | 4,999 | 2 | 0,02 | 227.380,09 | 0,01 | 1 | 0,07 | 531,94 | 0,03 | 2 | 0,02 | 226.848,15 | 0,01 | 4,754 | 4,596 | 4,850 |
| 5,500 | 5,999 | 1 | 0,01 | 148.118,22 | 0,01 | 0 | 0,00 | 0,00 | 0,00 | 1 | 0,01 | 148.118,22 | 0,01 | 5,800 | 5,800 | 5,800 |
| Total : | | 11.761 | 100,00 | 1.571.641.468,97 | 100,00 | 1.447 | 100,00 | 1.567.990,07 | 100,00 | 11.760 | 100,00 | 1.570.073.478,90 | 100,00 | | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | | 2,194 | | |
| Media Simple / Average : | | | | 133.631,62 | | | | 1.083,61 | | | | 133.509,65 | | 2,179 | | |
| Mínimo / Minimum : | | | | 77,43 | | | | 0,63 | | | | 75,94 | | 0,750 | | |
| Máximo / Maximum : | | | | 472.400,52 | | | | 30.168,56 | | | | 472.400,52 | | 5,800 | | |