

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: 31/12/2013

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 | 294 | 2,54 | 40.954.957,61 | 2,77 | 13 | 0,96 | 6.809,71 | 0,37 | 294 | 2,54 | 40.948.147,90 | 2,77 | 0,953 | 0,507 | 0,999 |
| 1,000 | 1,499 | 10.131 | 87,39 | 1.285.477.428,55 | 86,82 | 994 | 73,52 | 1.116.759,45 | 59,91 | 10.130 | 87,40 | 1.284.360.669,10 | 86,85 | 1,235 | 1,000 | 1,499 |
| 1,500 | 1,999 | 737 | 6,36 | 95.284.312,51 | 6,44 | 210 | 15,53 | 445.795,41 | 23,92 | 737 | 6,36 | 94.838.517,10 | 6,41 | 1,585 | 1,500 | 1,906 |
| 2,000 | 2,499 | 17 | 0,15 | 2.429.866,66 | 0,16 | 8 | 0,59 | 13.398,65 | 0,72 | 16 | 0,14 | 2.416.468,01 | 0,16 | 2,089 | 2,000 | 2,440 |
| 2,500 | 2,999 | 9 | 0,08 | 982.419,44 | 0,07 | 1 | 0,07 | 0,01 | 0,00 | 9 | 0,08 | 982.419,43 | 0,07 | 2,753 | 2,500 | 2,950 |
| 3,000 | 3,499 | 356 | 3,07 | 49.593.857,45 | 3,35 | 111 | 8,21 | 257.384,05 | 13,81 | 356 | 3,07 | 49.336.473,40 | 3,34 | 3,348 | 3,000 | 3,493 |
| 3,500 | 3,999 | 45 | 0,39 | 5.482.244,07 | 0,37 | 15 | 1,11 | 23.866,20 | 1,28 | 45 | 0,39 | 5.458.377,87 | 0,37 | 3,601 | 3,500 | 3,724 |
| 4,000 | 4,499 | 1 | 0,01 | 65.458,08 | 0,00 | 0 | 0,00 | 0,00 | 0,00 | 1 | 0,01 | 65.458,08 | 0,00 | 4,221 | 4,221 | 4,221 |
| 4,500 | 4,999 | 2 | 0,02 | 220.273,54 | 0,01 | 0 | 0,00 | 0,00 | 0,00 | 2 | 0,02 | 220.273,54 | 0,01 | 4,755 | 4,596 | 4,850 |
| 5,500 | 5,999 | 1 | 0,01 | 146.327,66 | 0,01 | 0 | 0,00 | 0,00 | 0,00 | 1 | 0,01 | 146.327,66 | 0,01 | 5,800 | 5,800 | 5,800 |
| Total : | | 11.593 | 100,00 | 1.480.637.145,57 | 100,00 | 1.352 | 100,00 | 1.864.013,48 | 100,00 | 11.591 | 100,00 | 1.478.773.132,09 | 100,00 | | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | | 1,332 | | |
| Media Simple / Average : | | | | 127.718,20 | | | | 1.378,71 | | | | 127.579,43 | | 1,328 | | |
| Mínimo / Minimum : | | | | 1.227,33 | | | | 0,01 | | | | 1.227,33 | | 0,507 | | |
| Máximo / Maximum : | | | | 455.233,76 | | | | 29.105,45 | | | | 455.233,76 | | 5,800 | | |