

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: 31/12/2016

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. | |
| 0,000 | 0,499 | 1.356 | 12,35 | 149.785.790,05 | 12,44 | 63 | 4,98 | 131.957,53 | 2,68 | 1.356 | 12,37 | 149.653.832,52 | 12,48 | 0,441 | 0,000 | 0,496 |
| 0,500 | 0,999 | 9.007 | 82,04 | 981.172.649,17 | 81,50 | 1.033 | 81,72 | 2.402.970,19 | 48,77 | 9.002 | 82,14 | 978.769.678,98 | 81,63 | 0,712 | 0,500 | 0,994 |
| 1,000 | 1,499 | 273 | 2,49 | 32.106.537,42 | 2,67 | 87 | 6,88 | 1.563.458,65 | 31,73 | 263 | 2,40 | 30.543.078,77 | 2,55 | 1,120 | 1,000 | 1,452 |
| 1,500 | 1,999 | 190 | 1,73 | 23.053.352,34 | 1,91 | 40 | 3,16 | 320.183,28 | 6,50 | 189 | 1,72 | 22.733.169,06 | 1,90 | 1,923 | 1,500 | 1,990 |
| 2,000 | 2,499 | 145 | 1,32 | 16.993.474,96 | 1,41 | 36 | 2,85 | 357.734,51 | 7,26 | 143 | 1,30 | 16.635.740,45 | 1,39 | 2,076 | 2,003 | 2,490 |
| 2,500 | 2,999 | 4 | 0,04 | 277.315,76 | 0,02 | 2 | 0,16 | 253,76 | 0,01 | 4 | 0,04 | 277.062,00 | 0,02 | 2,522 | 2,507 | 2,694 |
| 3,000 | 3,499 | 4 | 0,04 | 558.476,17 | 0,05 | 3 | 0,24 | 150.554,44 | 3,06 | 3 | 0,03 | 407.921,73 | 0,03 | 3,278 | 3,007 | 3,457 |
| Total : | | 10.979 | 100,00 | 1.203.947.595,87 | 100,00 | 1.264 | 100,00 | 4.927.112,36 | 100,00 | 10.960 | 100,00 | 1.199.020.483,51 | 100,00 | | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | | | | |
| Media Simple / Average : | | | | 109.659,13 | | | | 3.898,03 | | | | 109.399,68 | | 0,732 | | |
| Mínimo / Minimum : | | | | 61,54 | | | | 35,22 | | | | 61,54 | | 0,000 | | |
| Máximo / Maximum : | | | | 397.570,39 | | | | 327.098,35 | | | | 397.570,39 | | 3,457 | | |