

BBVA RMBS 1 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Intervalos de Fecha de Vencimiento Final / Distribution by Final Maturity Date Intervals

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

Fecha / Date: 31/12/2013

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 | Vida residual Residual Life |
|--|--|-------|------------------|-------|---|-------|------------------|-------|--|-------|------------------|-------|-------------------------------|----------------------------------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Media Pond. W. Average | M. Pond. Meses W. Avg. Months |
| 2009 | 1 | 0,01 | 10.384,75 | 0,00 | 1 | 0,07 | 10.384,75 | 0,56 | 0 | 0,00 | 0,00 | 0,00 | 0,000% | 0,000 |
| 2014 | 4 | 0,03 | 9.199,50 | 0,00 | 0 | 0,00 | 0,00 | 0,00 | 4 | 0,03 | 9.199,50 | 0,00 | 1,168% | 5,266 |
| 2015 | 11 | 0,09 | 164.403,26 | 0,01 | 0 | 0,00 | 0,00 | 0,00 | 11 | 0,09 | 164.403,26 | 0,01 | 1,372% | 20,120 |
| 2016 | 12 | 0,10 | 326.589,88 | 0,02 | 0 | 0,00 | 0,00 | 0,00 | 12 | 0,10 | 326.589,88 | 0,02 | 1,153% | 31,368 |
| 2017 | 15 | 0,13 | 511.268,00 | 0,03 | 0 | 0,00 | 0,00 | 0,00 | 15 | 0,13 | 511.268,00 | 0,03 | 1,170% | 43,988 |
| 2018 | 22 | 0,19 | 984.014,12 | 0,07 | 1 | 0,07 | 1.234,15 | 0,07 | 22 | 0,19 | 982.779,97 | 0,07 | 1,163% | 55,693 |
| 2019 | 27 | 0,23 | 1.204.087,78 | 0,08 | 1 | 0,07 | 936,83 | 0,05 | 27 | 0,23 | 1.203.150,95 | 0,08 | 1,208% | 67,729 |
| 2020 | 42 | 0,36 | 2.154.969,45 | 0,15 | 2 | 0,15 | 3.970,59 | 0,21 | 42 | 0,36 | 2.150.998,86 | 0,15 | 1,219% | 79,897 |
| 2021 | 53 | 0,46 | 2.640.011,37 | 0,18 | 1 | 0,07 | 2.009,30 | 0,11 | 53 | 0,46 | 2.638.002,07 | 0,18 | 1,226% | 89,841 |
| 2022 | 54 | 0,47 | 3.792.388,99 | 0,26 | 2 | 0,15 | 1.054,84 | 0,06 | 54 | 0,47 | 3.791.334,15 | 0,26 | 1,181% | 103,688 |
| 2023 | 81 | 0,70 | 5.956.963,39 | 0,40 | 2 | 0,15 | 4.505,16 | 0,24 | 81 | 0,70 | 5.952.458,23 | 0,40 | 1,234% | 116,357 |
| 2024 | 160 | 1,38 | 12.372.340,42 | 0,84 | 7 | 0,52 | 3.230,82 | 0,17 | 160 | 1,38 | 12.369.109,60 | 0,84 | 1,238% | 126,261 |
| 2025 | 165 | 1,42 | 13.839.471,69 | 0,93 | 13 | 0,96 | 13.939,94 | 0,75 | 165 | 1,42 | 13.825.531,75 | 0,93 | 1,231% | 139,390 |
| 2026 | 118 | 1,02 | 10.271.975,66 | 0,69 | 7 | 0,52 | 5.711,72 | 0,31 | 118 | 1,02 | 10.266.263,94 | 0,69 | 1,209% | 150,398 |
| 2027 | 104 | 0,90 | 10.138.021,52 | 0,68 | 2 | 0,15 | 326,44 | 0,02 | 104 | 0,90 | 10.137.695,08 | 0,69 | 1,208% | 163,075 |
| 2028 | 201 | 1,73 | 19.429.251,78 | 1,31 | 11 | 0,81 | 20.477,93 | 1,10 | 201 | 1,73 | 19.408.773,85 | 1,31 | 1,222% | 175,795 |
| 2029 | 348 | 3,00 | 32.611.646,37 | 2,20 | 19 | 1,41 | 23.592,84 | 1,27 | 348 | 3,00 | 32.588.053,53 | 2,20 | 1,236% | 186,642 |
| 2030 | 330 | 2,85 | 34.111.632,38 | 2,30 | 34 | 2,51 | 49.859,47 | 2,67 | 330 | 2,85 | 34.061.772,91 | 2,30 | 1,269% | 199,073 |
| 2031 | 225 | 1,94 | 25.567.418,67 | 1,73 | 12 | 0,89 | 18.934,81 | 1,02 | 225 | 1,94 | 25.548.483,86 | 1,73 | 1,266% | 209,956 |
| 2032 | 217 | 1,87 | 26.792.301,64 | 1,81 | 8 | 0,59 | 6.639,54 | 0,36 | 217 | 1,87 | 26.785.662,10 | 1,81 | 1,236% | 222,804 |
| 2033 | 766 | 6,61 | 87.015.317,89 | 5,88 | 59 | 4,36 | 63.248,71 | 3,39 | 766 | 6,61 | 86.952.069,18 | 5,88 | 1,281% | 236,518 |
| 2034 | 2.988 | 25,77 | 359.434.900,25 | 24,28 | 344 | 25,44 | 370.407,88 | 19,87 | 2.988 | 25,78 | 359.064.492,37 | 24,28 | 1,311% | 247,115 |
| 2035 | 3.662 | 31,59 | 512.189.994,54 | 34,59 | 490 | 36,24 | 750.462,35 | 40,26 | 3.661 | 31,58 | 511.439.532,19 | 34,59 | 1,331% | 258,734 |
| 2036 | 933 | 8,05 | 136.454.802,82 | 9,22 | 137 | 10,13 | 293.905,50 | 15,77 | 933 | 8,05 | 136.160.897,32 | 9,21 | 1,356% | 266,448 |
| 2037 | 6 | 0,05 | 973.445,64 | 0,07 | 0 | 0,00 | 0,00 | 0,00 | 6 | 0,05 | 973.445,64 | 0,07 | 1,095% | 281,950 |
| 2038 | 9 | 0,08 | 1.082.362,89 | 0,07 | 0 | 0,00 | 0,00 | 0,00 | 9 | 0,08 | 1.082.362,89 | 0,07 | 1,241% | 295,244 |
| 2039 | 36 | 0,31 | 5.194.409,59 | 0,35 | 4 | 0,30 | 2.283,65 | 0,12 | 36 | 0,31 | 5.192.125,94 | 0,35 | 1,280% | 307,288 |
| 2040 | 107 | 0,92 | 17.037.672,16 | 1,15 | 14 | 1,04 | 9.282,50 | 0,50 | 107 | 0,92 | 17.028.389,66 | 1,15 | 1,297% | 320,118 |
| 2041 | 29 | 0,25 | 4.795.206,20 | 0,32 | 4 | 0,30 | 6.736,48 | 0,36 | 29 | 0,25 | 4.788.469,72 | 0,32 | 1,317% | 327,722 |
| 2042 | 15 | 0,13 | 2.423.880,50 | 0,16 | 4 | 0,30 | 2.985,70 | 0,16 | 15 | 0,13 | 2.420.894,80 | 0,16 | 1,431% | 343,855 |

Medias ponderadas por el principal pendiente de vencimiento / Averages weighted by the outstanding principal.

Tipo Interés: Tipo de interés nominal anual / Interest Rate: Annual nominal interest rate.

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|--|--|---------------|-------------------------|---------------|---|---------------|---------------------|---------------|--|---------------|-------------------------|---------------|-------------------------------|----------------------------------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Media Pond. W. Average | M. Pond. Meses W. Avg. Months |
| 2043 | 28 | 0,24 | 4.688.588,66 | 0,32 | 2 | 0,15 | 562,97 | 0,03 | 28 | 0,24 | 4.688.025,69 | 0,32 | 1,572% | 355,590 |
| 2044 | 63 | 0,54 | 9.591.403,71 | 0,65 | 9 | 0,67 | 4.311,60 | 0,23 | 63 | 0,54 | 9.587.092,11 | 0,65 | 1,471% | 366,940 |
| 2045 | 423 | 3,65 | 74.845.913,89 | 5,05 | 74 | 5,47 | 65.641,70 | 3,52 | 423 | 3,65 | 74.780.272,19 | 5,06 | 1,431% | 381,344 |
| 2046 | 338 | 2,92 | 62.020.906,21 | 4,19 | 88 | 6,51 | 127.375,31 | 6,83 | 338 | 2,92 | 61.893.530,90 | 4,19 | 1,641% | 387,515 |
| 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% | 258,046 |
| Media Simple / Average : | | | 127.718,20 | | | | 1.378,71 | | | | 127.579,43 | | 1,328% | 247,712 |
| Mínimo / Minimum : | | | 1.227,33 | | | | 0,01 | | | | 1.227,33 | | 0,507% | 31/01/2014 |
| Máximo / Maximum : | | | 455.233,76 | | | | 29.105,45 | | | | 455.233,76 | | 5,800% | 31/10/2046 |

Medias ponderadas por el principal pendiente de vencimiento / Averages weighted by the outstanding principal.

Tipo Interés: Tipo de interés nominal anual / Interest Rate: Annual nominal interest rate.