

BBVA RMBS 1 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Intervalos de Fecha de Formalización / Distribution by Arrangement Date Intervals

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

Fecha / Date: 31/10/2014

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 | Antigüedad Age |
|---|--|---------------|-------------------------|---------------|---|---------------|---------------------|---------------|--|---------------|-------------------------|---------------|-------------------------------|----------------------------------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Media Pond. W. Average | M. Pond. Meses W. Avg. Months |
| 2003 | 835 | 7,29 | 77.299.749,86 | 5,49 | 60 | 5,03 | 32.304,63 | 1,37 | 835 | 7,29 | 77.267.445,23 | 5,50 | 1,304% | 132,967 |
| 2004 | 3.884 | 33,92 | 423.460.562,63 | 30,08 | 353 | 29,56 | 496.289,73 | 21,07 | 3.883 | 33,92 | 422.964.272,90 | 30,09 | 1,284% | 123,341 |
| 2005 | 5.210 | 45,50 | 688.888.553,81 | 48,93 | 582 | 48,74 | 1.278.373,86 | 54,28 | 5.207 | 45,49 | 687.610.179,95 | 48,92 | 1,309% | 111,386 |
| 2006 | 1.522 | 13,29 | 218.252.652,45 | 15,50 | 199 | 16,67 | 548.289,50 | 23,28 | 1.522 | 13,30 | 217.704.362,95 | 15,49 | 1,358% | 104,126 |
| Total : | 11.451 | 100,00 | 1.407.901.518,75 | 100,00 | 1.194 | 100,00 | 2.355.257,72 | 100,00 | 11.447 | 100,00 | 1.405.546.261,03 | 100,00 | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 1,309% | 115,046 |
| Media Simple / Average : | | | 122.950,09 | | | | 1.972,58 | | | | 122.787,30 | | 1,306% | 115,691 |
| Mínimo / Minimum : | | | 1.074,79 | | | | 0,73 | | | | 1.074,79 | | 0,010% | 03/01/2003 |
| Máximo / Maximum : | | | 441.378,05 | | | | 182.064,21 | | | | 439.839,82 | | 4,596% | 15/06/2006 |