### Bonds issue

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<th>Series</th>
<th>ISIN Code</th>
<th>Issue date</th>
<th>N° bonds</th>
<th>Principal outstanding</th>
<th>Interest type</th>
<th>Reference rate and margin Payment Date</th>
<th>Interest Rate</th>
<th>Final maturity (legal)</th>
<th>Redemption</th>
<th>Rating</th>
<th>Fitch / Moody's</th>
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<tbody>
<tr>
<td>A1</td>
<td>ES0314147026</td>
<td>02/22/2007</td>
<td>4,000</td>
<td>400,000.00</td>
<td>Floating</td>
<td>3-M Euribor+0.2% 19/Mar-Jun/Sept/Dec</td>
<td>9.80%</td>
<td>09/19/2027</td>
<td>&quot;Pass-Through&quot;</td>
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<td>AAA/Asa</td>
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<td>BBsf</td>
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<td>09/19/2027</td>
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<td>3-M Euribor+0.25% 19/Mar-Jun/Sept/Dec</td>
<td>12.00%</td>
<td>09/19/2027</td>
<td>To Be Determined</td>
<td>CCe+</td>
<td>AAA</td>
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<tr>
<td>C</td>
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<td>800</td>
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<td>3-M Euribor+0.46% 19/Mar-Jun/Sept/Dec</td>
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### Estimated average life (in years) and maturity according to different hypothesis of constant payment rates (CPR)

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<th>Series</th>
<th>% Mortality (LTV)</th>
<th>% Annual equivalent CPR</th>
<th>Average life</th>
<th>Final Maturity Years</th>
<th>Prepayment CPR</th>
<th>Interest type</th>
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<th>Final maturity (legal)</th>
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<td>Without optional redemption *</td>
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<td>09/19/2026</td>
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<td>2.02</td>
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<td>09/19/2026</td>
<td>09/19/2026</td>
<td>&quot;Pass-Through&quot;</td>
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<td>2.00%</td>
<td>5.73%</td>
<td>1.31</td>
<td>3.08</td>
<td>2.00</td>
<td>2.02</td>
<td>09/19/2019</td>
<td>09/19/2026</td>
<td>09/19/2026</td>
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<td>2.50%</td>
<td>5.83%</td>
<td>1.31</td>
<td>3.08</td>
<td>2.00</td>
<td>2.02</td>
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<td>09/19/2026</td>
<td>09/19/2026</td>
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<tr>
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<td>3.00%</td>
<td>5.93%</td>
<td>1.31</td>
<td>3.08</td>
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<td>2.02</td>
<td>09/19/2019</td>
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<td>5.00%</td>
<td>6.33%</td>
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### Credit enhancement and financial operations

#### Credit enhancement (CE)

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#### Other financial operations (current)

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<th>Balance</th>
<th>Interest</th>
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<td>Treasury Account</td>
<td>1,450,879,63</td>
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<tr>
<td>Additional Treasury Account</td>
<td>459,18</td>
<td>0.00%</td>
</tr>
<tr>
<td>Senior pass collocated net not credited</td>
<td>4,875,910.62</td>
<td>0.00%</td>
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<td>Senior ins net not credited</td>
<td>788,882.36</td>
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#### Liabilities

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<th>Subordinated Loan LT</th>
<th>Available Balance</th>
<th>Interest</th>
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<tr>
<td>Subordinated Loan LT</td>
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<tr>
<td>Senior pass collocated net not credited</td>
<td>37,500,000.00</td>
<td>0.00%</td>
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<tr>
<td>Senior ins net not credited</td>
<td>0.00</td>
<td>0.00%</td>
</tr>
<tr>
<td>Senior pass collocated net not credited</td>
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<td>0.00%</td>
</tr>
<tr>
<td>Senior ins net not credited</td>
<td>0.00</td>
<td>0.00%</td>
</tr>
</tbody>
</table>

*Optional: capital gains when the amount of the outstanding balance of the securitized assets increases to 15% or 10% of the initial outstanding balance.

Hypothesis of delinquency and default assumptions of the securitized assets: 0%.

### Additional information

- General information:
  - European Union: Eureko
  - Issue date: 02/13/2007
- Legal information:
  - Title: Bizkaia
  - Website: www.ea-bk.com
- Financial information:
  - Gross: BBsf 77,000,000.00
  - Net: BBsf 62,550,000.00
  - Gross: BBsf 570,114,440.00
  - Net: BBsf 495,000,000.00
- Market value:
  - Total: 1,270,114,440.00
  - Date: 02/22/2007

### Other information (current)

- Treasury Account: 1,450,879,63
- Additional Treasury Account: 459,18
- Senior pass collocated net not credited: 4,875,910.62
- Senior ins not net not credited: 788,882.36
- Subordinated Loan LT: 37,500,000.00
- Senior pass collocated net not credited: 0.00
- Senior ins net not credited: 0.00
- Senior pass collocated net not credited: 0.00
- Senior ins net not credited: 0.00
**Collateral: Residential mortgage loans**

### Additional Information

- **BBVA RMBS 1 Fondo de Titulización de Activos**
- **Date:** 03/31/2016
- **Currency:** EUR

#### General

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<td>11,131</td>
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#### LTV Distribution

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<th>% LTV</th>
<th>% Post</th>
<th>% LTV</th>
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<td>10.01 - 30%</td>
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<td>90.01 - 100%</td>
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#### Prepayments

<table>
<thead>
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<th>Last 3 months</th>
<th>Last 6 months</th>
<th>Last 12 months</th>
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#### Geographic distribution

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<th>State or Region</th>
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#### Current delinquency

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<th>Assets</th>
<th>Overage debt</th>
<th>Total %</th>
<th>Outstand debt</th>
<th>Total debt</th>
<th>% Total debt Appraisal Value</th>
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<tbody>
<tr>
<td></td>
<td>Principal</td>
<td>Interest</td>
<td>Other</td>
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#### Additional Information

- **BBVA RMBS 1 Fondo de Titulización de Activos**
- **Date:** 03/31/2016
- **Currency:** EUR

#### General

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<tr>
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#### LTV Distribution

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<th>% LTV</th>
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<th>% LTV</th>
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<td>0.01 - 10%</td>
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<td>10.01 - 30%</td>
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<td>0.16</td>
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#### Prepayments

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#### Geographic distribution

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<th>State or Region</th>
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#### Current delinquency

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<thead>
<tr>
<th>Aging</th>
<th>Assets</th>
<th>Overage debt</th>
<th>Total %</th>
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#### Additional Information

- **BBVA RMBS 1 Fondo de Titulización de Activos**
- **Date:** 03/31/2016
- **Currency:** EUR

#### General

<table>
<thead>
<tr>
<th>Count</th>
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<td>11,131</td>
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#### LTV Distribution

<table>
<thead>
<tr>
<th>% Post</th>
<th>% LTV</th>
<th>% Post</th>
<th>% LTV</th>
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<tbody>
<tr>
<td>0.01 - 10%</td>
<td>0.04</td>
<td>0.05</td>
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<tr>
<td>10.01 - 30%</td>
<td>0.23</td>
<td>0.16</td>
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<tr>
<td>30.01 - 40%</td>
<td>0.18</td>
<td>0.29</td>
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<tr>
<td>40.01 - 50%</td>
<td>0.12</td>
<td>0.32</td>
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<tr>
<td>50.01 - 60%</td>
<td>0.11</td>
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<tr>
<td>60.01 - 70%</td>
<td>0.23</td>
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<tr>
<td>70.01 - 80%</td>
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<td>80.01 - 90%</td>
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<tr>
<td>90.01 - 100%</td>
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<tr>
<td>100.01 - 110%</td>
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<tr>
<td>110.01 - 120%</td>
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<td>120.01 - 130%</td>
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#### Prepayments

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<th>Last 12 months</th>
<th>Historical</th>
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#### Geographic distribution

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<tr>
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#### Current delinquency

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<tr>
<th>Aging</th>
<th>Assets</th>
<th>Overage debt</th>
<th>Total %</th>
<th>Outstand debt</th>
<th>Total debt</th>
<th>% Total debt Appraisal Value</th>
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</thead>
<tbody>
<tr>
<td></td>
<td>Principal</td>
<td>Interest</td>
<td>Other</td>
<td>Total</td>
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