

# BBVA RMBS 4 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: 31/12/2007

Divisa / Currency: EUR

| Intervalos anuales<br>Annual Intervals | Saldo Vivo de Principal<br>Outstanding Principal Balance |       |                  |       | Principal Vencido Impagado<br>Overdue Principal |       |                  |       | Principal Pendiente Vencimiento<br>Outstanding Principal |       |                  |       | Tipo Interés<br>Interest Rate | Vida residual<br>Residual Life   |
|----------------------------------------|----------------------------------------------------------|-------|------------------|-------|-------------------------------------------------|-------|------------------|-------|----------------------------------------------------------|-------|------------------|-------|-------------------------------|----------------------------------|
|                                        | Num.                                                     | %     | Importe / Amount | %     | Num.                                            | %     | Importe / Amount | %     | Num.                                                     | %     | Importe / Amount | %     | Media Pond.<br>W. Average     | M. Pond. Meses<br>W. Avg. Months |
| 2011                                   | 1                                                        | 0,00  | 268.936,63       | 0,01  | 1                                               | 0,02  | 5.042,54         | 0,52  | 1                                                        | 0,00  | 263.894,09       | 0,01  | 5,297%                        | 47,000                           |
| 2012                                   | 1                                                        | 0,00  | 33.249,75        | 0,00  | 0                                               | 0,00  | 0,00             | 0,00  | 1                                                        | 0,00  | 33.249,75        | 0,00  | 5,414%                        | 60,000                           |
| 2013                                   | 6                                                        | 0,02  | 318.655,08       | 0,01  | 2                                               | 0,04  | 1.852,11         | 0,19  | 6                                                        | 0,02  | 316.802,97       | 0,01  | 5,388%                        | 68,838                           |
| 2014                                   | 7                                                        | 0,02  | 649.929,38       | 0,01  | 1                                               | 0,02  | 442,63           | 0,05  | 7                                                        | 0,02  | 649.486,75       | 0,01  | 5,370%                        | 79,009                           |
| 2015                                   | 12                                                       | 0,04  | 1.132.841,47     | 0,02  | 1                                               | 0,02  | 414,85           | 0,04  | 12                                                       | 0,04  | 1.132.426,62     | 0,02  | 5,345%                        | 91,737                           |
| 2016                                   | 58                                                       | 0,18  | 6.225.759,70     | 0,13  | 5                                               | 0,11  | 3.824,32         | 0,39  | 58                                                       | 0,18  | 6.221.935,38     | 0,13  | 5,390%                        | 102,875                          |
| 2017                                   | 41                                                       | 0,12  | 5.687.777,85     | 0,12  | 5                                               | 0,11  | 6.336,42         | 0,65  | 41                                                       | 0,12  | 5.681.441,43     | 0,12  | 5,221%                        | 112,686                          |
| 2018                                   | 44                                                       | 0,13  | 4.712.758,63     | 0,10  | 6                                               | 0,13  | 4.524,48         | 0,46  | 44                                                       | 0,13  | 4.708.234,15     | 0,10  | 5,398%                        | 127,371                          |
| 2019                                   | 127                                                      | 0,39  | 11.683.343,27    | 0,24  | 20                                              | 0,43  | 9.512,05         | 0,98  | 127                                                      | 0,39  | 11.673.831,22    | 0,24  | 5,311%                        | 139,467                          |
| 2020                                   | 167                                                      | 0,51  | 16.675.819,84    | 0,35  | 25                                              | 0,54  | 15.905,27        | 1,63  | 167                                                      | 0,51  | 16.659.914,57    | 0,35  | 5,350%                        | 151,005                          |
| 2021                                   | 374                                                      | 1,14  | 42.726.144,10    | 0,89  | 43                                              | 0,92  | 25.589,21        | 2,63  | 374                                                      | 1,14  | 42.700.554,89    | 0,89  | 5,365%                        | 163,348                          |
| 2022                                   | 194                                                      | 0,59  | 21.997.278,79    | 0,46  | 17                                              | 0,36  | 8.402,55         | 0,86  | 194                                                      | 0,59  | 21.988.876,24    | 0,46  | 5,326%                        | 172,415                          |
| 2023                                   | 179                                                      | 0,55  | 16.647.248,90    | 0,35  | 15                                              | 0,32  | 5.255,67         | 0,54  | 179                                                      | 0,55  | 16.641.993,23    | 0,35  | 5,276%                        | 187,602                          |
| 2024                                   | 489                                                      | 1,49  | 49.134.651,21    | 1,02  | 53                                              | 1,14  | 16.956,79        | 1,74  | 489                                                      | 1,49  | 49.117.694,42    | 1,02  | 5,279%                        | 198,734                          |
| 2025                                   | 558                                                      | 1,70  | 65.176.068,96    | 1,35  | 79                                              | 1,70  | 29.400,74        | 3,02  | 558                                                      | 1,70  | 65.146.668,22    | 1,35  | 5,305%                        | 210,605                          |
| 2026                                   | 994                                                      | 3,03  | 130.551.631,75   | 2,71  | 125                                             | 2,68  | 41.572,47        | 4,27  | 994                                                      | 3,03  | 130.510.059,28   | 2,71  | 5,308%                        | 223,231                          |
| 2027                                   | 520                                                      | 1,58  | 72.230.351,13    | 1,50  | 72                                              | 1,55  | 28.611,59        | 2,94  | 520                                                      | 1,58  | 72.201.739,54    | 1,50  | 5,261%                        | 232,035                          |
| 2028                                   | 332                                                      | 1,01  | 39.101.105,31    | 0,81  | 40                                              | 0,86  | 10.553,12        | 1,08  | 332                                                      | 1,01  | 39.090.552,19    | 0,81  | 5,256%                        | 247,115                          |
| 2029                                   | 923                                                      | 2,81  | 101.387.427,30   | 2,10  | 141                                             | 3,03  | 34.774,44        | 3,57  | 923                                                      | 2,81  | 101.352.652,86   | 2,10  | 5,256%                        | 258,467                          |
| 2030                                   | 1.000                                                    | 3,05  | 130.085.592,88   | 2,70  | 131                                             | 2,81  | 34.772,51        | 3,57  | 1.000                                                    | 3,05  | 130.050.820,37   | 2,70  | 5,297%                        | 270,732                          |
| 2031                                   | 1.663                                                    | 5,06  | 227.788.877,38   | 4,72  | 179                                             | 3,84  | 42.291,65        | 4,34  | 1.663                                                    | 5,06  | 227.746.585,73   | 4,72  | 5,297%                        | 283,198                          |
| 2032                                   | 922                                                      | 2,81  | 136.065.838,81   | 2,82  | 95                                              | 2,04  | 26.413,76        | 2,71  | 922                                                      | 2,81  | 136.039.425,05   | 2,82  | 5,234%                        | 292,257                          |
| 2033                                   | 857                                                      | 2,61  | 111.751.104,92   | 2,32  | 100                                             | 2,15  | 20.334,25        | 2,09  | 857                                                      | 2,61  | 111.730.770,67   | 2,32  | 5,185%                        | 307,754                          |
| 2034                                   | 3.764                                                    | 11,46 | 486.297.080,95   | 10,08 | 625                                             | 13,41 | 118.864,04       | 12,21 | 3.764                                                    | 11,46 | 486.178.216,91   | 10,08 | 5,225%                        | 319,056                          |
| 2035                                   | 4.758                                                    | 14,49 | 688.466.133,25   | 14,27 | 808                                             | 17,34 | 162.177,21       | 16,66 | 4.758                                                    | 14,49 | 688.303.956,04   | 14,27 | 5,248%                        | 330,583                          |
| 2036                                   | 6.614                                                    | 20,14 | 1.030.556.135,51 | 21,36 | 969                                             | 20,80 | 176.723,69       | 18,15 | 6.614                                                    | 20,14 | 1.030.379.411,82 | 21,36 | 5,298%                        | 342,949                          |
| 2037                                   | 1.902                                                    | 5,79  | 309.989.525,84   | 6,43  | 237                                             | 5,09  | 44.094,64        | 4,53  | 1.902                                                    | 5,79  | 309.945.431,20   | 6,43  | 5,223%                        | 350,583                          |
| 2038                                   | 63                                                       | 0,19  | 11.044.536,81    | 0,23  | 3                                               | 0,06  | 531,13           | 0,05  | 63                                                       | 0,19  | 11.044.005,68    | 0,23  | 5,286%                        | 367,834                          |
| 2039                                   | 77                                                       | 0,23  | 14.939.885,19    | 0,31  | 6                                               | 0,13  | 899,25           | 0,09  | 77                                                       | 0,23  | 14.938.985,94    | 0,31  | 5,282%                        | 378,426                          |
| 2040                                   | 113                                                      | 0,34  | 20.139.128,77    | 0,42  | 16                                              | 0,34  | 3.109,24         | 0,32  | 113                                                      | 0,34  | 20.136.019,53    | 0,42  | 5,287%                        | 390,878                          |

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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| Intervalos anuales<br><i>Annual Intervals</i> | Saldo Vivo de Principal<br><i>Outstanding Principal Balance</i> |               |                         |               | Principal Vencido Impagado<br><i>Overdue Principal</i> |               |                         |               | Principal Pendiente Vencimiento<br><i>Outstanding Principal</i> |               |                         |               | Tipo Interés<br><i>Interest Rate</i> | Vida residual<br><i>Residual Life</i>   |
|-----------------------------------------------|-----------------------------------------------------------------|---------------|-------------------------|---------------|--------------------------------------------------------|---------------|-------------------------|---------------|-----------------------------------------------------------------|---------------|-------------------------|---------------|--------------------------------------|-----------------------------------------|
|                                               | Num.                                                            | %             | Importe / <i>Amount</i> | %             | Num.                                                   | %             | Importe / <i>Amount</i> | %             | Num.                                                            | %             | Importe / <i>Amount</i> | %             | Media Pond.<br><i>W. Average</i>     | M. Pond. Meses<br><i>W. Avg. Months</i> |
| 2041                                          | 815                                                             | 2,48          | 140.191.191,88          | 2,91          | 106                                                    | 2,28          | 15.980,24               | 1,64          | 815                                                             | 2,48          | 140.175.211,64          | 2,91          | 5,303%                               | 405,015                                 |
| 2042                                          | 579                                                             | 1,76          | 98.648.899,73           | 2,04          | 73                                                     | 1,57          | 10.150,08               | 1,04          | 579                                                             | 1,76          | 98.638.749,65           | 2,05          | 5,241%                               | 411,064                                 |
| 2043                                          | 91                                                              | 0,28          | 16.352.053,51           | 0,34          | 14                                                     | 0,30          | 1.894,65                | 0,19          | 91                                                              | 0,28          | 16.350.158,86           | 0,34          | 5,258%                               | 427,022                                 |
| 2044                                          | 131                                                             | 0,40          | 23.852.668,09           | 0,49          | 16                                                     | 0,34          | 2.104,21                | 0,22          | 131                                                             | 0,40          | 23.850.563,88           | 0,49          | 5,283%                               | 438,608                                 |
| 2045                                          | 200                                                             | 0,61          | 34.718.098,33           | 0,72          | 38                                                     | 0,82          | 4.943,99                | 0,51          | 200                                                             | 0,61          | 34.713.154,34           | 0,72          | 5,227%                               | 451,428                                 |
| 2046                                          | 2.307                                                           | 7,03          | 408.363.611,09          | 8,46          | 337                                                    | 7,23          | 34.657,17               | 3,56          | 2.307                                                           | 7,03          | 408.328.953,92          | 8,47          | 5,320%                               | 465,032                                 |
| 2047                                          | 1.952                                                           | 5,94          | 348.559.570,04          | 7,23          | 255                                                    | 5,47          | 24.626,96               | 2,53          | 1.952                                                           | 5,94          | 348.534.943,08          | 7,23          | 5,237%                               | 470,435                                 |
| <b>Total :</b>                                | <b>32.835</b>                                                   | <b>100,00</b> | <b>4.824.150.912,03</b> | <b>100,00</b> | <b>4.659</b>                                           | <b>100,00</b> | <b>973.539,92</b>       | <b>100,00</b> | <b>32.835</b>                                                   | <b>100,00</b> | <b>4.823.177.372,11</b> | <b>100,00</b> |                                      |                                         |
| Media Ponderada / <i>Weighted Average</i> :   |                                                                 |               |                         |               |                                                        |               |                         |               |                                                                 |               |                         |               | 5,269%                               | 341,214                                 |
| Media Simple / <i>Average</i> :               |                                                                 |               | 146.921,00              |               |                                                        |               | 208,96                  |               |                                                                 |               | 146.891,35              |               | 5,287%                               | 331,709                                 |
| Mínimo / <i>Minimum</i> :                     |                                                                 |               | 5.983,88                |               |                                                        |               | 0,49                    |               |                                                                 |               | 5.983,88                |               | 2,850%                               | 30/11/2011                              |
| Máximo / <i>Maximum</i> :                     |                                                                 |               | 1.179.299,53            |               |                                                        |               | 5.042,54                |               |                                                                 |               | 1.179.299,53            |               | 6,801%                               | 31/08/2047                              |