

BBVA RMBS 10 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: 31/10/2016

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 |
| 2008 | 177 | 2,07 | 26.720.017,63 | 2,05 | 23 | 6,85 | 11.586,93 | 3,82 | 177 | 2,07 | 26.708.430,70 | 2,05 | 0,669% | 98,563 |
| 2009 | 539 | 6,31 | 82.786.597,96 | 6,36 | 20 | 5,95 | 12.088,21 | 3,98 | 539 | 6,31 | 82.774.509,75 | 6,36 | 0,700% | 84,312 |
| 2010 | 7.785 | 91,11 | 1.186.183.528,02 | 91,09 | 288 | 85,71 | 268.369,20 | 88,47 | 7.785 | 91,11 | 1.185.915.158,82 | 91,09 | 0,682% | 75,426 |
| 2011 | 44 | 0,51 | 6.458.049,45 | 0,50 | 5 | 1,49 | 11.315,36 | 3,73 | 44 | 0,51 | 6.446.734,09 | 0,50 | 0,751% | 69,467 |
| Total : | 8.545 | 100,00 | 1.302.148.193,06 | 100,00 | 336 | 100,00 | 303.359,70 | 100,00 | 8.545 | 100,00 | 1.301.844.833,36 | 100,00 | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 0,684% | 76,436 |
| Media Simple / Average : | | | 152.387,15 | | | | 902,86 | | | | 152.351,65 | | 0,698% | 75,970 |
| Mínimo / Minimum : | | | 4.766,15 | | | | 20,26 | | | | 4.766,15 | | 0,222% | 11/01/2008 |
| Máximo / Maximum : | | | 663.094,49 | | | | 26.475,17 | | | | 663.094,49 | | 3,107% | 31/01/2011 |