

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: 31/12/2016

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 | 176 | 2,07 | 26.378.364,85 | 2,05 | 35 | 6,88 | 15.479,28 | 4,29 | 176 | 2,07 | 26.362.885,57 | 2,05 | 0,647% | 100,545 |
| 2009 | 538 | 6,31 | 82.103.014,40 | 6,37 | 30 | 5,89 | 16.345,23 | 4,53 | 538 | 6,31 | 82.086.669,17 | 6,37 | 0,769% | 86,303 |
| 2010 | 7.763 | 91,10 | 1.173.398.587,08 | 91,08 | 439 | 86,25 | 316.872,44 | 87,82 | 7.763 | 91,10 | 1.173.081.714,64 | 91,08 | 0,681% | 77,431 |
| 2011 | 44 | 0,52 | 6.406.362,93 | 0,50 | 5 | 0,98 | 12.103,81 | 3,35 | 44 | 0,52 | 6.394.259,12 | 0,50 | 0,752% | 71,471 |
| Total : | 8.521 | 100,00 | 1.288.286.329,26 | 100,00 | 509 | 100,00 | 360.800,76 | 100,00 | 8.521 | 100,00 | 1.287.925.528,50 | 100,00 | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 0,686% | 78,440 |
| Media Simple / Average : | | | 151.189,57 | | | | 708,84 | | | | 151.147,23 | | 0,699% | 77,966 |
| Mínimo / Minimum : | | | 3.197,99 | | | | 91,48 | | | | 3.197,99 | | 0,181% | 11/01/2008 |
| Máximo / Maximum : | | | 658.618,58 | | | | 15.757,20 | | | | 658.618,58 | | 3,107% | 31/01/2011 |