

## BBVA RMBS 14 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 (PHs/CTHs) / Residential mortgage loans

Fecha / Date: 24/11/2014

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 | Antigüedad<br>Age                |
|----------------------------------------|----------------------------------------------------------|--------|------------------|--------|-------------------------------------------------|--------|------------------|--------|----------------------------------------------------------|--------|------------------|--------|-------------------------------|----------------------------------|
|                                        | Num.                                                     | %      | Importe / Amount | %      | Num.                                            | %      | Importe / Amount | %      | Num.                                                     | %      | Importe / Amount | %      | Media Pond.<br>W. Average     | M. Pond. Meses<br>W. Avg. Months |
| 2006                                   | 33                                                       | 0,38   | 2.294.668,70     | 0,33   | 0                                               | 0,00   | 0,00             | 0,00   | 33                                                       | 0,38   | 2.294.668,70     | 0,33   | 2,940%                        | 96,789                           |
| 2007                                   | 760                                                      | 8,85   | 57.795.817,30    | 8,26   | 0                                               | 0,00   | 0,00             | 0,00   | 760                                                      | 8,85   | 57.795.817,30    | 8,26   | 2,940%                        | 86,965                           |
| 2008                                   | 1.551                                                    | 18,06  | 119.364.786,38   | 17,05  | 0                                               | 0,00   | 0,00             | 0,00   | 1.551                                                    | 18,06  | 119.364.786,38   | 17,05  | 2,940%                        | 75,655                           |
| 2009                                   | 2.240                                                    | 26,09  | 178.208.939,44   | 25,46  | 0                                               | 0,00   | 0,00             | 0,00   | 2.240                                                    | 26,09  | 178.208.939,44   | 25,46  | 2,936%                        | 63,662                           |
| 2010                                   | 2.409                                                    | 28,06  | 197.512.017,72   | 28,22  | 0                                               | 0,00   | 0,00             | 0,00   | 2.409                                                    | 28,06  | 197.512.017,72   | 28,22  | 2,682%                        | 52,612                           |
| 2011                                   | 1.361                                                    | 15,85  | 125.584.109,39   | 17,94  | 0                                               | 0,00   | 0,00             | 0,00   | 1.361                                                    | 15,85  | 125.584.109,39   | 17,94  | 2,220%                        | 40,746                           |
| 2012                                   | 220                                                      | 2,56   | 18.248.721,08    | 2,61   | 0                                               | 0,00   | 0,00             | 0,00   | 220                                                      | 2,56   | 18.248.721,08    | 2,61   | 2,639%                        | 27,749                           |
| 2013                                   | 11                                                       | 0,13   | 912.607,81       | 0,13   | 0                                               | 0,00   | 0,00             | 0,00   | 11                                                       | 0,13   | 912.607,81       | 0,13   | 2,380%                        | 16,061                           |
| 2014                                   | 1                                                        | 0,01   | 97.689,62        | 0,01   | 0                                               | 0,00   | 0,00             | 0,00   | 1                                                        | 0,01   | 97.689,62        | 0,01   | 2,940%                        | 10,092                           |
| Total :                                | 8.586                                                    | 100,00 | 700.019.357,44   | 100,00 | 0                                               | 100,00 | 0,00             | 100,00 | 8.586                                                    | 100,00 | 700.019.357,44   | 100,00 |                               |                                  |
| Media Ponderada / Weighted Average :   |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 2,729%                        | 59,505                           |
| Media Simple / Average :               |                                                          |        | 81.530,32        |        |                                                 |        | 0,00             |        |                                                          |        | 81.530,32        |        | 2,767%                        | 60,089                           |
| Mínimo / Minimum :                     |                                                          |        | 10.995,57        |        |                                                 |        | 0,00             |        |                                                          |        | 10.995,57        |        | 0,860%                        | 09/08/2006                       |
| Máximo / Maximum :                     |                                                          |        | 156.374,38       |        |                                                 |        | 0,00             |        |                                                          |        | 156.374,38       |        | 2,940%                        | 21/01/2014                       |