

## 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: 31/12/2016

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                                                       | 0,42          | 2.004.817,83          | 0,35          | 0                                               | 0,00          | 0,00             | 0,00          | 33                                                       | 0,42          | 2.004.817,83          | 0,35          | 1,884%                        | 122,046                          |
| 2007                                   | 704                                                      | 9,02          | 47.310.280,47         | 8,31          | 16                                              | 12,31         | 6.537,67         | 15,72         | 704                                                      | 9,02          | 47.303.742,80         | 8,31          | 1,884%                        | 112,419                          |
| 2008                                   | 1.267                                                    | 16,23         | 88.002.612,18         | 15,46         | 27                                              | 20,77         | 8.305,58         | 19,97         | 1.267                                                    | 16,23         | 87.994.306,60         | 15,46         | 1,884%                        | 100,521                          |
| 2009                                   | 2.150                                                    | 27,55         | 151.616.961,09        | 26,63         | 28                                              | 21,54         | 10.935,33        | 26,29         | 2.150                                                    | 27,55         | 151.606.025,76        | 26,63         | 1,881%                        | 88,853                           |
| 2010                                   | 2.301                                                    | 29,48         | 170.186.413,34        | 29,89         | 38                                              | 29,23         | 8.836,02         | 21,24         | 2.301                                                    | 29,48         | 170.177.577,32        | 29,89         | 1,697%                        | 77,814                           |
| 2011                                   | 1.167                                                    | 14,95         | 96.134.519,87         | 16,88         | 18                                              | 13,85         | 6.375,52         | 15,33         | 1.167                                                    | 14,95         | 96.128.144,35         | 16,89         | 1,427%                        | 66,032                           |
| 2012                                   | 172                                                      | 2,20          | 13.251.060,94         | 2,33          | 3                                               | 2,31          | 604,85           | 1,45          | 172                                                      | 2,20          | 13.250.456,09         | 2,33          | 1,645%                        | 53,563                           |
| 2013                                   | 10                                                       | 0,13          | 754.111,57            | 0,13          | 0                                               | 0,00          | 0,00             | 0,00          | 10                                                       | 0,13          | 754.111,57            | 0,13          | 1,571%                        | 41,386                           |
| 2014                                   | 1                                                        | 0,01          | 91.252,77             | 0,02          | 0                                               | 0,00          | 0,00             | 0,00          | 1                                                        | 0,01          | 91.252,77             | 0,02          | 1,884%                        | 35,339                           |
| <b>Total :</b>                         | <b>7.805</b>                                             | <b>100,00</b> | <b>569.352.030,06</b> | <b>100,00</b> | <b>130</b>                                      | <b>100,00</b> | <b>41.594,97</b> | <b>100,00</b> | <b>7.805</b>                                             | <b>100,00</b> | <b>569.310.435,09</b> | <b>100,00</b> |                               |                                  |
| Media Ponderada / Weighted Average :   |                                                          |               |                       |               |                                                 |               |                  |               |                                                          |               |                       |               |                               | 1,744%                           |
| Media Simple / Average :               |                                                          |               |                       |               |                                                 |               |                  |               |                                                          |               |                       |               |                               | 84,686                           |
| Mínimo / Minimum :                     |                                                          |               |                       |               |                                                 |               |                  |               |                                                          |               |                       |               |                               | 1,769%                           |
| Máximo / Maximum :                     |                                                          |               |                       |               |                                                 |               |                  |               |                                                          |               |                       |               |                               | 85,052                           |
|                                        |                                                          |               |                       |               |                                                 |               |                  |               |                                                          |               |                       |               |                               | 0,440%                           |
|                                        |                                                          |               |                       |               |                                                 |               |                  |               |                                                          |               |                       |               |                               | 09/08/2006                       |
|                                        |                                                          |               |                       |               |                                                 |               |                  |               |                                                          |               |                       |               |                               | 1,884%                           |
|                                        |                                                          |               |                       |               |                                                 |               |                  |               |                                                          |               |                       |               |                               | 21/01/2014                       |