

## BBVA RMBS 1 Fondo de Titulización de Activos

### Cartera de Activos Titulizados / Portfolio of Securitised Assets

### Distribución por Índices de Referencia / Distribution by Reference Indexes

**Activos / Assets:** Préstamos hipotecarios vivienda (CTHs) / Residential mortgage loans

**Fecha / Date:** 31/10/2016

**Divisa / Currency:** EUR

| Índices de Referencia<br>Reference Indexes                                       | Saldo Vivo de Principal<br>Outstanding Principal Balance |               |                         |               | Principal Vencido Impagado<br>Overdue Principal |               |                     |               | Principal Pendiente Vencimiento<br>Outstanding Principal |               |                         |               | Tipo Int.<br>Int. Rate | Margen s/Índice<br>Margin o/Index |       |       |
|----------------------------------------------------------------------------------|----------------------------------------------------------|---------------|-------------------------|---------------|-------------------------------------------------|---------------|---------------------|---------------|----------------------------------------------------------|---------------|-------------------------|---------------|------------------------|-----------------------------------|-------|-------|
|                                                                                  | Num.                                                     | %             | Importe / Amount        | %             | Num.                                            | %             | Importe / Amount    | %             | Num.                                                     | %             | Importe / Amount        | %             | Med.Pond.<br>W. Avg.   | M.Pond.<br>W. Avg.                | Min.  | Max.  |
| Interés Variable<br>Floating Interest                                            | 11.016                                                   | 100,00        | 1.220.790.742,33        | 100,00        | 883                                             | 100,00        | 4.581.465,36        | 100,00        | 10.998                                                   | 100,00        | 1.216.209.276,97        | 100,00        | 0,757%                 |                                   |       |       |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br>1-year EURIBOR/MIBOR (Mortgage Market) | 10.667                                                   | 96,83         | 1.178.214.528,48        | 96,51         | 823                                             | 93,20         | 3.984.977,48        | 86,98         | 10.651                                                   | 96,84         | 1.174.229.551,00        | 96,55         | 0,714%                 | 0,724                             | 0,000 | 2,750 |
| M. Hipotecario Conjunto de Entidades<br>Mortgage Market: All Institutions        | 349                                                      | 3,17          | 42.576.213,85           | 3,49          | 60                                              | 6,80          | 596.487,88          | 13,02         | 347                                                      | 3,16          | 41.979.725,97           | 3,45          | 1,957%                 | 0,049                             | 0,000 | 1,500 |
| <b>Total :</b>                                                                   | <b>11.016</b>                                            | <b>100,00</b> | <b>1.220.790.742,33</b> | <b>100,00</b> | <b>883</b>                                      | <b>100,00</b> | <b>4.581.465,36</b> | <b>100,00</b> | <b>10.998</b>                                            | <b>100,00</b> | <b>1.216.209.276,97</b> | <b>100,00</b> |                        |                                   |       |       |
| Media Ponderada / Weighted Average :                                             |                                                          |               |                         |               |                                                 |               |                     |               |                                                          |               |                         |               | 0,757%                 |                                   |       |       |
| Media Simple / Average :                                                         |                                                          |               | 110.819,78              |               |                                                 |               | 5.188,52            |               |                                                          |               | 110.584,59              |               | 0,755%                 |                                   |       |       |
| Mínimo / Minimum :                                                               |                                                          |               | 226,30                  |               |                                                 |               | 125,95              |               |                                                          |               | 226,30                  |               | 0,000%                 |                                   |       |       |
| Máximo / Maximum :                                                               |                                                          |               | 400.911,50              |               |                                                 |               | 327.098,35          |               |                                                          |               | 400.911,50              |               | 3,457%                 |                                   |       |       |