

BBVA RMBS 1 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: 31/12/2013

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 |
| 2003 | 841 | 7,25 | 81.303.821,27 | 5,49 | 56 | 4,14 | 31.424,95 | 1,69 | 841 | 7,26 | 81.272.396,32 | 5,50 | 1,285% | 122,977 |
| 2004 | 3.928 | 33,88 | 446.407.874,17 | 30,15 | 402 | 29,73 | 364.239,16 | 19,54 | 3.928 | 33,89 | 446.043.635,01 | 30,16 | 1,302% | 113,346 |
| 2005 | 5.275 | 45,50 | 722.922.674,73 | 48,83 | 662 | 48,96 | 978.954,47 | 52,52 | 5.273 | 45,49 | 721.943.720,26 | 48,82 | 1,329% | 101,387 |
| 2006 | 1.549 | 13,36 | 230.002.775,40 | 15,53 | 232 | 17,16 | 489.394,90 | 26,25 | 1.549 | 13,36 | 229.513.380,50 | 15,52 | 1,417% | 94,130 |
| Total : | 11.593 | 100,00 | 1.480.637.145,57 | 100,00 | 1.352 | 100,00 | 1.864.013,48 | 100,00 | 11.591 | 100,00 | 1.478.773.132,09 | 100,00 | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 1,332% | 105,054 |
| Media Simple / Average : | | | 127.718,20 | | | | 1.378,71 | | | | 127.579,43 | | 1,328% | 105,667 |
| Mínimo / Minimum : | | | 1.227,33 | | | | 0,01 | | | | 1.227,33 | | 0,507% | 03/01/2003 |
| Máximo / Maximum : | | | 455.233,76 | | | | 29.105,45 | | | | 455.233,76 | | 5,800% | 15/06/2006 |