

## BZ HIPOTECARIO 1 Fondo de Titulización Hipotecaria

### 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) / Residential mortgage loans

Fecha / Date: 31/12/2009

Divisa / Currency: EUR

|                                        | 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                |         |
|----------------------------------------|----------------------------------------------------------|--------|------------------|--------|-------------------------------------------------|--------|------------------|-----------|----------------------------------------------------------|------------|------------------|--------|-------------------------------|----------------------------------|---------|
| Intervalos anuales<br>Annual Intervals | Num.                                                     | %      | Importe / Amount | %      | Num.                                            | %      | Importe / Amount | %         | Num.                                                     | %          | Importe / Amount | %      | Media Pond.<br>W. Average     | M. Pond. Meses<br>W. Avg. Months |         |
| 1994                                   | 49                                                       | 2,78   | 362.895,18       | 1,32   | 3                                               | 5,77   | 1.165,81         | 0,97      | 46                                                       | 2,62       | 361.729,37       | 1,33   | 5,384%                        | 183,725                          |         |
| 1995                                   | 228                                                      | 12,92  | 2.094.615,24     | 7,64   | 9                                               | 17,31  | 6.812,76         | 5,66      | 226                                                      | 12,88      | 2.087.802,48     | 7,65   | 4,064%                        | 172,647                          |         |
| 1996                                   | 527                                                      | 29,86  | 7.392.072,38     | 26,98  | 8                                               | 15,38  | 22.317,68        | 18,55     | 527                                                      | 30,03      | 7.369.754,70     | 27,01  | 3,828%                        | 161,054                          |         |
| 1997                                   | 633                                                      | 35,86  | 10.990.144,93    | 40,11  | 21                                              | 40,38  | 79.220,29        | 65,83     | 630                                                      | 35,90      | 10.910.924,64    | 39,99  | 4,506%                        | 150,170                          |         |
| 1998                                   | 328                                                      | 18,58  | 6.563.355,94     | 23,95  | 11                                              | 21,15  | 10.819,30        | 8,99      | 326                                                      | 18,58      | 6.552.536,64     | 24,02  | 4,431%                        | 139,409                          |         |
| Total :                                | 1.765                                                    | 100,00 | 27.403.083,67    | 100,00 | 52                                              | 100,00 | 120.335,84       | 100,00    | 1.755                                                    | 100,00     | 27.282.747,83    | 100,00 |                               |                                  |         |
| Media Ponderada / Weighted Average :   |                                                          |        |                  |        |                                                 |        |                  |           |                                                          |            |                  |        |                               | 4,283%                           | 152,690 |
| Media Simple / Average :               |                                                          |        | 15.525,83        |        |                                                 |        |                  | 2.314,15  |                                                          | 15.545,73  |                  |        | 4,347%                        | 154,976                          |         |
| Mínimo / Minimum :                     |                                                          |        | 34,71            |        |                                                 |        |                  | 4,17      |                                                          | 34,71      |                  |        | 0,000%                        | 25/04/1994                       |         |
| Máximo / Maximum :                     |                                                          |        | 121.647,85       |        |                                                 |        |                  | 17.951,97 |                                                          | 121.647,85 |                  |        | 6,500%                        | 24/10/1998                       |         |