

BBVA FINANZIA AUTOS 1 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Análisis de morosidad: Tasa de entrada acumulada en mora +3 meses (trimestres naturales desde constitución Fondo) - Detalle por años originación activos

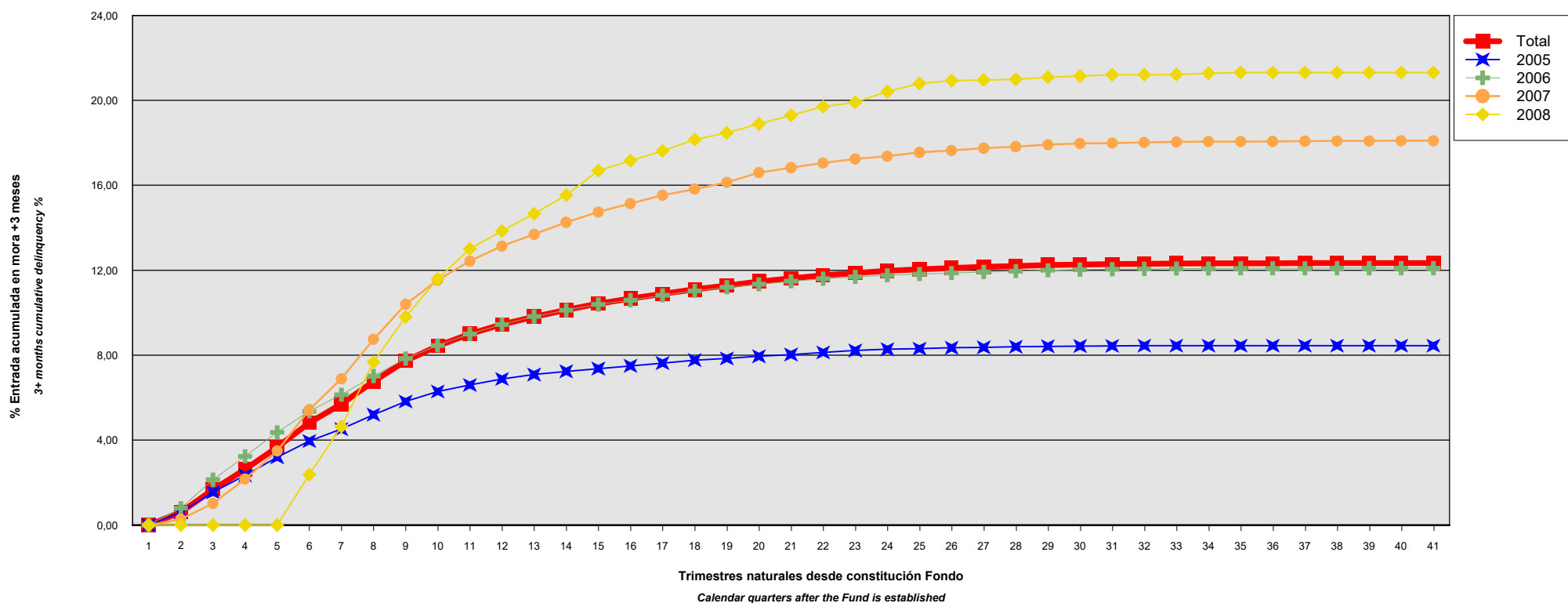
Delinquency analysis: 3+ months cumulative delinquency rate (calendar quarters after the Fund is established) - Detailed by asset origination years

Activos / Assets: Préstamos adquisición automóviles nuevos / Loans for purchase of new motor car

Fecha / Date: 30/06/2017

Divisa / Currency: EUR

Esta serie histórica calculada a esta fecha puede diferir de las series históricas calculadas con anterioridad a consecuencia de cobros de los activos titulizados comunicados o modificados por el Administrador correspondiente con posterioridad a sus fechas de efectividad / This historical series calculated as at today's date may differ from previously calculated historical series following collections of the securitised assets communicated or modified by the relevant Servicer after their effective dates



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Originación activo Asset origination	Total	2005	2006	2007	2008
Principal titulizado (mill. €) Principal securitised (€ million)	995,125	327,061	445,720	190,846	31,497
Nº activos / N°. of assets	73.349	29.299	32.096	10.205	1.749
1	0,00% 0	0,00% 0	0,00% 0	0,00% 0	0,00% 0
2	0,61% 436	0,60% 165	0,80% 238	0,28% 33	0,00% 0
3	1,67% 1.195	1,55% 441	2,14% 638	1,02% 120	0,00% 0
4	2,63% 1.897	2,34% 671	3,24% 987	2,17% 239	0,00% 0
5	3,67% 2.655	3,19% 935	4,37% 1.345	3,49% 375	0,00% 0
6	4,82% 3.493	3,96% 1.180	5,36% 1.692	5,43% 580	2,38% 41
7	5,70% 4.172	4,52% 1.373	6,14% 1.979	6,89% 739	4,64% 81
8	6,77% 4.996	5,20% 1.627	7,02% 2.306	8,75% 930	7,67% 133
9	7,73% 5.787	5,82% 1.864	7,84% 2.630	10,40% 1.122	9,81% 171
10	8,44% 3.417	6,29% 2.064	8,46% 2.889	11,54% 1.259	11,60% 205
11	9,00% 3.936	6,60% 2.213	9,00% 3.121	12,43% 1.365	13,01% 237
12	9,45% 7.414	6,88% 2.355	9,45% 3.344	13,14% 1.458	13,85% 257
13	9,81% 7.797	7,09% 2.469	9,82% 3.518	13,69% 1.535	14,66% 275
14	10,14% 3.127	7,24% 2.560	10,12% 3.659	14,26% 1.613	15,54% 295
15	10,43% 3.437	7,37% 2.642	10,39% 3.795	14,74% 1.683	16,69% 317
16	10,66% 3.724	7,50% 2.732	10,59% 3.917	15,14% 1.746	17,16% 329
17	10,89% 3.027	7,63% 2.810	10,82% 4.062	15,53% 1.812	17,62% 343
18	11,10% 3.347	7,77% 2.910	11,03% 4.215	15,82% 1.864	18,15% 358

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	Total	2005	2006	2007	2008
19	11,28% 3.598	7,85% 2.975	11,20% 4.337	16,14% 1.921	18,47% 365
20	11,47% 3.845	7,95% 3.038	11,34% 4.429	16,60% 2.005	18,89% 377
21	11,62% 0.07	8,03% 3.082	11,48% 4.536	16,83% 2.063	19,30% 389
22	11,76% 0.29	8,13% 3.149	11,60% 4.629	17,05% 2.118	19,71% 400
23	11,87% 0.48	8,22% 3.204	11,69% 4.704	17,24% 2.165	19,91% 408
24	11,97% 0.64	8,28% 3.246	11,76% 4.773	17,37% 2.204	20,41% 425
25	12,05% 0.78	8,31% 3.272	11,82% 4.821	17,55% 2.253	20,79% 439
26	12,11% 0.88	8,35% 3.298	11,87% 4.862	17,64% 2.280	20,93% 446
27	12,16% 0.98	8,37% 3.319	11,92% 4.907	17,75% 2.305	20,96% 449
28	12,20% 1.07	8,40% 3.351	11,96% 4.944	17,82% 2.331	20,99% 452
29	12,25% 1.16	8,42% 3.370	12,00% 4.982	17,91% 2.357	21,09% 458
30	12,27% 1.23	8,43% 3.386	12,03% 5.014	17,97% 2.375	21,15% 461
31	12,29% 1.28	8,44% 3.396	12,05% 5.040	17,99% 2.388	21,21% 464
32	12,31% 1.32	8,45% 3.408	12,06% 5.056	18,02% 2.400	21,21% 464
33	12,32% 1.36	8,45% 3.418	12,08% 5.075	18,04% 2.409	21,22% 465
34	12,33% 1.39	8,45% 3.423	12,08% 5.085	18,06% 2.419	21,28% 467
35	12,33% 1.41	8,45% 3.430	12,09% 5.093	18,06% 2.421	21,31% 468
36	12,33% 1.43	8,45% 3.435	12,09% 5.104	18,07% 2.427	21,31% 468
37	12,34% 1.45	8,45% 3.435	12,09% 5.120	18,08% 2.430	21,31% 468
38	12,34% 1.46	8,45% 3.435	12,10% 5.126	18,09% 2.438	21,31% 468
39	12,34% 1.47	8,45% 3.435	12,10% 5.133	18,09% 2.438	21,31% 468
40	12,34% 1.48	8,45% 3.435	12,10% 5.136	18,10% 2.441	21,31% 468
41	12,34% 1.48	8,45% 3.435	12,10% 5.136	18,10% 2.444	21,31% 469