

## BBVA RMBS 14 Fondo de Titulización de Activos

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

#### Situación de impagados: Clasificación por Primera Cuota Vencida y no Pagada / Current delinquency: Classification by First Overdue Instalment

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

Fecha / Date: 31/12/2016

Divisa / Currency: EUR

| Antigüedad<br>Aging                                      | Deuda Vencida<br>Overdue Debt |                  |                       |                |                  |               | Deuda Pendiente de Vencer<br>Outstanding Debt |               |                | Deuda total<br>Total Debt |               |                           | Garantía<br>Security | % Deuda/Tasación<br>% Loan to Value |                    |
|----------------------------------------------------------|-------------------------------|------------------|-----------------------|----------------|------------------|---------------|-----------------------------------------------|---------------|----------------|---------------------------|---------------|---------------------------|----------------------|-------------------------------------|--------------------|
|                                                          | Num.                          | Principal        | Intereses<br>Interest | Otros<br>Other | Total            | %             | Principal                                     | %             | Otros<br>Other | Principal                 | %             | Deuda total<br>Total Debt | V. Tasación<br>Value | s/Principal<br>o/Principal          | s/Total<br>o/Total |
| <b>Impagados / Delinquencies</b>                         |                               |                  |                       |                |                  |               |                                               |               |                |                           |               |                           |                      |                                     |                    |
| De > 0 a ≤ 1 Mes<br>Up to 1 month                        | 102                           | 21.171,29        | 4.594,32              | 0,00           | 25.765,61        | 48,92         | 7.269.021,91                                  | 78,84         | 0,00           | 7.290.193,20              | 78,71         | 7.294.787,52              | 12.054.006,91        | 60,4794                             | 60,5175            |
| De > 1 a ≤ 2 Meses<br>from > 1 to ≤ 2 months             | 17                            | 7.975,73         | 2.438,49              | 0,00           | 10.414,22        | 19,77         | 1.166.610,65                                  | 12,65         | 0,00           | 1.174.586,38              | 12,68         | 1.177.024,87              | 1.874.328,58         | 62,6670                             | 62,7971            |
| De > 2 a ≤ 3 Meses<br>from > 2 to ≤ 3 months             | 8                             | 5.376,13         | 1.965,04              | 0,00           | 7.341,17         | 13,94         | 583.003,46                                    | 6,32          | 0,00           | 588.379,59                | 6,35          | 590.344,63                | 943.421,09           | 62,3666                             | 62,5749            |
| De > 3 a ≤ 6 Meses<br>from > 3 to ≤ 6 months             | 1                             | 1.613,92         | 551,43                | 0,00           | 2.165,35         | 4,11          | 58.008,28                                     | 0,63          | 0,00           | 59.622,20                 | 0,64          | 60.173,63                 | 102.839,38           | 57,9760                             | 58,5122            |
| De > 6 a < 12 Meses<br>from > 6 to < 12 months           | 2                             | 5.457,90         | 1.524,36              | 0,00           | 6.982,26         | 13,26         | 143.514,24                                    | 1,56          | 0,00           | 148.972,14                | 1,61          | 150.496,50                | 235.413,87           | 63,2810                             | 63,9285            |
| <b>Subtotal :</b>                                        | <b>130</b>                    | <b>41.594,97</b> | <b>11.073,64</b>      | <b>0,00</b>    | <b>52.668,61</b> | <b>100,00</b> | <b>9.220.158,54</b>                           | <b>100,00</b> | <b>0,00</b>    | <b>9.261.753,51</b>       | <b>100,00</b> | <b>9.272.827,15</b>       | <b>15.210.009,83</b> | <b>60,8925</b>                      | <b>60,9653</b>     |
| <b>Dudosos (subjettivos) / Doubt debts (subjectives)</b> |                               |                  |                       |                |                  |               |                                               |               |                |                           |               |                           |                      |                                     |                    |
|                                                          | 0                             | 0,00             | 0,00                  | 0,00           | 0,00             | 0,00          | 0,00                                          | 0,00          | 0,00           | 0,00                      | 0,00          | 0,00                      | 0,00                 | 0,0000                              | 0,0000             |
| <b>Subtotal :</b>                                        | <b>0</b>                      | <b>0,00</b>      | <b>0,00</b>           | <b>0,00</b>    | <b>0,00</b>      | <b>0,00</b>   | <b>0,00</b>                                   | <b>0,00</b>   | <b>0,00</b>    | <b>0,00</b>               | <b>0,00</b>   | <b>0,00</b>               | <b>0,00</b>          | <b>0,0000</b>                       | <b>0,0000</b>      |
| <b>Total :</b>                                           | <b>130</b>                    | <b>41.594,97</b> | <b>11.073,64</b>      | <b>0,00</b>    | <b>52.668,61</b> |               | <b>9.220.158,54</b>                           |               | <b>0,00</b>    | <b>9.261.753,51</b>       |               | <b>9.272.827,15</b>       | <b>15.210.009,83</b> | <b>60,8925</b>                      | <b>60,9653</b>     |