

## BBVA RMBS 1 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 (CTHs) / Residential mortgage loans

Fecha / Date: 05/12/2011

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                        | 646                           | 224.120,40          | 213.061,84            | 7.460,87          | 444.643,11          | 12,08         | 92.525.400,84                                 | 55,55         | 0,00           | 92.749.521,24             | 55,16         | 92.970.043,95             | 112.844.647,89        | 82,1922                             | 82,3876            |
| De > 1 a ≤ 2 Meses<br>from > 1 to ≤ 2 months             | 163                           | 109.127,04          | 91.977,40             | 1.436,34          | 202.540,78          | 5,50          | 25.107.277,03                                 | 15,07         | 0,00           | 25.216.404,07             | 15,00         | 25.309.817,81             | 30.506.033,21         | 82,6604                             | 82,9666            |
| De > 2 a ≤ 3 Meses<br>from > 2 to ≤ 3 months             | 142                           | 152.755,88          | 151.862,16            | 27,70             | 304.645,74          | 8,27          | 22.685.845,26                                 | 13,62         | 0,00           | 22.838.601,14             | 13,58         | 22.990.491,00             | 27.860.453,92         | 81,9750                             | 82,5202            |
| De > 3 a ≤ 6 Meses<br>from > 3 to ≤ 6 months             | 21                            | 35.229,03           | 40.828,21             | 4.362,91          | 80.420,15           | 2,18          | 3.524.409,25                                  | 2,12          | 0,00           | 3.559.638,28              | 2,12          | 3.604.829,40              | 4.228.651,33          | 84,1790                             | 85,2477            |
| De > 6 a < 12 Meses<br>from > 6 to < 12 months           | 39                            | 136.320,86          | 127.077,08            | 36.038,41         | 299.436,35          | 8,13          | 6.584.990,39                                  | 3,95          | 0,00           | 6.721.311,25              | 4,00          | 6.884.426,74              | 8.013.184,84          | 83,8782                             | 85,9137            |
| De ≥ 12 a < 18 Meses<br>from ≥ 12 to < 18 months         | 20                            | 112.165,46          | 113.317,56            | 29.094,95         | 254.577,97          | 6,91          | 3.319.184,11                                  | 1,99          | 0,00           | 3.431.349,57              | 2,04          | 3.573.762,08              | 4.068.009,20          | 84,3496                             | 87,8504            |
| De ≥ 18 a < 24 Meses<br>from ≥ 18 to < 24 months         | 23                            | 172.617,06          | 210.867,03            | 35.847,93         | 419.332,02          | 11,39         | 3.854.568,43                                  | 2,31          | 0,00           | 4.027.185,49              | 2,40          | 4.273.900,45              | 5.021.540,02          | 80,1982                             | 85,1113            |
| De ≥ 2 Años<br>from ≥ 2 years                            | 55                            | 646.811,78          | 913.264,15            | 115.924,45        | 1.676.000,38        | 45,52         | 8.948.361,28                                  | 5,37          | 0,00           | 9.595.173,06              | 5,71          | 10.624.361,66             | 11.455.912,39         | 83,7574                             | 92,7413            |
| <b>Subtotal :</b>                                        | <b>1.109</b>                  | <b>1.589.147,51</b> | <b>1.862.255,43</b>   | <b>230.193,56</b> | <b>3.681.596,50</b> | <b>100,00</b> | <b>166.550.036,59</b>                         | <b>100,00</b> | <b>0,00</b>    | <b>168.139.184,10</b>     | <b>100,00</b> | <b>170.231.633,09</b>     | <b>203.998.432,80</b> | <b>82,4218</b>                      | <b>83,4475</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>1.109</b>                  | <b>1.589.147,51</b> | <b>1.862.255,43</b>   | <b>230.193,56</b> | <b>3.681.596,50</b> |               | <b>166.550.036,59</b>                         |               | <b>0,00</b>    | <b>168.139.184,10</b>     |               | <b>170.231.633,09</b>     | <b>203.998.432,80</b> | <b>82,4218</b>                      | <b>83,4475</b>     |