

## 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: 11/03/2014

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                        | 296                           | 95.926,21           | 21.719,78             | 4.972,68          | 122.618,67          | 4,07          | 40.354.123,17                                 | 38,52         | 0,00           | 40.450.049,38             | 38,02         | 40.476.741,84             | 53.166.222,57         | 76,0822                             | 76,1324            |
| De > 1 a ≤ 2 Meses<br>from > 1 to ≤ 2 months             | 136                           | 108.131,22          | 36.912,32             | 1.995,03          | 147.038,57          | 4,88          | 18.817.482,55                                 | 17,96         | 0,00           | 18.925.613,77             | 17,79         | 18.964.521,12             | 24.222.838,67         | 78,1313                             | 78,2919            |
| De > 2 a ≤ 3 Meses<br>from > 2 to ≤ 3 months             | 119                           | 158.359,82          | 61.541,84             | 2.656,23          | 222.557,89          | 7,38          | 17.021.382,87                                 | 16,25         | 0,00           | 17.179.742,69             | 16,15         | 17.243.940,76             | 22.008.736,08         | 78,0587                             | 78,3504            |
| De > 3 a ≤ 6 Meses<br>from > 3 to ≤ 6 months             | 29                            | 65.407,78           | 35.121,16             | 7.653,29          | 108.182,23          | 3,59          | 4.967.038,77                                  | 4,74          | 0,00           | 5.032.446,55              | 4,73          | 5.075.221,00              | 6.285.418,54          | 80,0654                             | 80,7460            |
| De > 6 a < 12 Meses<br>from > 6 to < 12 months           | 45                            | 175.974,37          | 92.168,01             | 36.674,57         | 304.816,95          | 10,11         | 6.905.021,76                                  | 6,59          | 0,00           | 7.080.996,13              | 6,65          | 7.209.838,71              | 8.938.574,63          | 79,2184                             | 80,6598            |
| De ≥ 12 a < 18 Meses<br>from ≥ 12 to < 18 months         | 35                            | 226.503,66          | 151.727,53            | 44.024,87         | 422.256,06          | 14,01         | 6.130.422,86                                  | 5,85          | 0,00           | 6.356.926,52              | 5,97          | 6.552.678,92              | 7.982.689,00          | 79,6339                             | 82,0861            |
| De ≥ 18 a < 24 Meses<br>from ≥ 18 to < 24 months         | 24                            | 208.907,26          | 159.814,56            | 38.478,64         | 407.200,46          | 13,51         | 3.688.078,92                                  | 3,52          | 0,00           | 3.896.986,18              | 3,66          | 4.095.279,38              | 4.726.588,75          | 82,4482                             | 86,6434            |
| De ≥ 2 Años<br>from ≥ 2 years                            | 45                            | 615.476,08          | 556.147,11            | 107.475,98        | 1.279.099,17        | 42,44         | 6.866.735,91                                  | 6,56          | 0,00           | 7.482.211,99              | 7,03          | 8.145.835,08              | 9.692.796,95          | 77,1935                             | 84,0401            |
| <b>Subtotal :</b>                                        | <b>729</b>                    | <b>1.654.686,40</b> | <b>1.115.152,31</b>   | <b>243.931,29</b> | <b>3.013.770,00</b> | <b>100,00</b> | <b>104.750.286,81</b>                         | <b>100,00</b> | <b>0,00</b>    | <b>106.404.973,21</b>     | <b>100,00</b> | <b>107.764.056,81</b>     | <b>137.023.865,19</b> | <b>77,6543</b>                      | <b>78,6462</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                  |                                     |                    |
| <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>729</b>                    | <b>1.654.686,40</b> | <b>1.115.152,31</b>   | <b>243.931,29</b> | <b>3.013.770,00</b> |               | <b>104.750.286,81</b>                         |               | <b>0,00</b>    | <b>106.404.973,21</b>     |               | <b>107.764.056,81</b>     | <b>137.023.865,19</b> | <b>77,6543</b>                      | <b>78,6462</b>     |