

## 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: 09/12/2016

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                        | 256                           | 94.888,53           | 10.048,43             | 5.365,03          | 110.301,99          | 1,99          | 30.460.946,19                                 | 42,95         | 0,00           | 30.555.834,72             | 40,52         | 30.571.248,18             | 45.483.651,28         | 67,1798                             | 67,2137            |
| De > 1 a ≤ 2 Meses<br>from > 1 to ≤ 2 months             | 124                           | 104.004,89          | 16.917,48             | 1.433,29          | 122.355,66          | 2,21          | 15.762.655,99                                 | 22,23         | 0,00           | 15.866.660,88             | 21,04         | 15.885.011,65             | 22.714.660,37         | 69,8521                             | 69,9329            |
| De > 2 a ≤ 3 Meses<br>from > 2 to ≤ 3 months             | 66                            | 82.707,22           | 17.210,28             | 1.999,32          | 101.916,82          | 1,84          | 8.038.927,88                                  | 11,34         | 0,00           | 8.121.635,10              | 10,77         | 8.140.844,70              | 11.480.450,21         | 70,7432                             | 70,9105            |
| De > 3 a ≤ 6 Meses<br>from > 3 to ≤ 6 months             | 15                            | 28.949,70           | 4.420,75              | 4.310,69          | 37.681,14           | 0,68          | 1.934.764,28                                  | 2,73          | 0,00           | 1.963.713,98              | 2,60          | 1.972.445,42              | 2.589.943,09          | 75,8207                             | 76,1579            |
| De > 6 a < 12 Meses<br>from > 6 to < 12 months           | 26                            | 230.868,58          | 19.919,73             | 12.103,64         | 262.891,95          | 4,75          | 3.036.025,35                                  | 4,28          | 0,00           | 3.266.893,93              | 4,33          | 3.298.917,30              | 4.816.697,00          | 67,8244                             | 68,4892            |
| De ≥ 12 a < 18 Meses<br>from ≥ 12 to < 18 months         | 21                            | 162.463,74          | 34.673,97             | 27.471,36         | 224.609,07          | 4,06          | 2.823.412,92                                  | 3,98          | 0,00           | 2.985.876,66              | 3,96          | 3.048.021,99              | 3.968.796,82          | 75,2338                             | 76,7996            |
| De ≥ 18 a < 24 Meses<br>from ≥ 18 to < 24 months         | 16                            | 175.356,64          | 46.993,42             | 21.209,11         | 243.559,17          | 4,40          | 2.268.975,66                                  | 3,20          | 0,00           | 2.444.332,30              | 3,24          | 2.512.534,83              | 3.139.702,75          | 77,8523                             | 80,0246            |
| De ≥ 2 Años<br>from ≥ 2 years                            | 63                            | 3.613.924,32        | 639.485,55            | 181.811,49        | 4.435.221,36        | 80,08         | 6.588.904,04                                  | 9,29          | 0,00           | 10.202.828,36             | 13,53         | 11.024.125,40             | 13.215.072,41         | 77,2060                             | 83,4208            |
| <b>Subtotal :</b>                                        | <b>587</b>                    | <b>4.493.163,62</b> | <b>789.669,61</b>     | <b>255.703,93</b> | <b>5.538.537,16</b> | <b>100,00</b> | <b>70.914.612,31</b>                          | <b>100,00</b> | <b>0,00</b>    | <b>75.407.775,93</b>      | <b>100,00</b> | <b>76.453.149,47</b>      | <b>107.408.973,93</b> | <b>70,2062</b>                      | <b>71,1795</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>587</b>                    | <b>4.493.163,62</b> | <b>789.669,61</b>     | <b>255.703,93</b> | <b>5.538.537,16</b> |               | <b>70.914.612,31</b>                          |               | <b>0,00</b>    | <b>75.407.775,93</b>      |               | <b>76.453.149,47</b>      | <b>107.408.973,93</b> | <b>70,2062</b>                      | <b>71,1795</b>     |