

## BBVA RMBS 5 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: 12/03/2018

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                        | 468                           | 158.135,77           | 19.680,31             | 72,61             | 177.888,69           | 1,41          | 58.839.757,32                                 | 46,83         | 0,00           | 58.997.893,09             | 43,33         | 59.017.646,01             | 92.929.447,47         | 63,4868                             | 63,5080            |
| De > 1 a ≤ 2 Meses<br>from > 1 to ≤ 2 months             | 176                           | 123.423,66           | 19.087,62             | 0,00              | 142.511,28           | 1,13          | 22.822.094,61                                 | 18,16         | 0,00           | 22.945.518,27             | 16,85         | 22.964.605,89             | 34.123.806,31         | 67,2420                             | 67,2979            |
| De > 2 a ≤ 3 Meses<br>from > 2 to ≤ 3 months             | 95                            | 106.831,07           | 18.732,12             | 1.397,73          | 126.960,92           | 1,01          | 12.797.265,50                                 | 10,18         | 0,00           | 12.904.096,57             | 9,48          | 12.924.226,42             | 19.372.791,98         | 66,6094                             | 66,7133            |
| De > 3 a ≤ 6 Meses<br>from > 3 to ≤ 6 months             | 22                            | 39.982,36            | 7.584,53              | 1.469,05          | 49.035,94            | 0,39          | 2.725.428,54                                  | 2,17          | 0,00           | 2.765.410,90              | 2,03          | 2.774.464,48              | 4.184.564,64          | 66,0860                             | 66,3023            |
| De > 6 a < 12 Meses<br>from > 6 to < 12 months           | 29                            | 98.870,23            | 19.872,69             | 10.953,63         | 129.696,55           | 1,03          | 3.753.293,28                                  | 2,99          | 0,00           | 3.852.163,51              | 2,83          | 3.882.989,83              | 5.402.540,68          | 71,3028                             | 71,8734            |
| De ≥ 12 a < 18 Meses<br>from ≥ 12 to < 18 months         | 28                            | 125.069,71           | 27.841,84             | 11.126,71         | 164.038,26           | 1,30          | 3.127.555,55                                  | 2,49          | 0,00           | 3.252.625,26              | 2,39          | 3.291.593,81              | 4.924.983,91          | 66,0434                             | 66,8346            |
| De ≥ 18 a < 24 Meses<br>from ≥ 18 to < 24 months         | 27                            | 310.831,60           | 49.701,85             | 21.048,50         | 381.581,95           | 3,03          | 3.319.823,52                                  | 2,64          | 0,00           | 3.630.655,12              | 2,67          | 3.701.405,47              | 5.047.093,00          | 71,9356                             | 73,3374            |
| De ≥ 2 Años<br>from ≥ 2 years                            | 194                           | 9.559.937,12         | 1.466.080,45          | 396.740,76        | 11.422.758,33        | 90,70         | 18.265.474,90                                 | 14,54         | 0,00           | 27.825.412,02             | 20,43         | 29.688.233,23             | 30.600.544,80         | 90,9311                             | 97,0186            |
| <b>Subtotal :</b>  | <b>1.039</b>                  | <b>10.523.081,52</b> | <b>1.628.581,41</b>   | <b>442.808,99</b> | <b>12.594.471,92</b> | <b>100,00</b> | <b>125.650.693,22</b>                         | <b>100,00</b> | <b>0,00</b>    | <b>136.173.774,74</b>     | <b>100,00</b> | <b>138.245.165,14</b>     | <b>196.585.772,79</b> | <b>69,2694</b>                      | <b>70,3231</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>1.039</b>                  | <b>10.523.081,52</b> | <b>1.628.581,41</b>   | <b>442.808,99</b> | <b>12.594.471,92</b> |               | <b>125.650.693,22</b>                         |               | <b>0,00</b>    | <b>136.173.774,74</b>     |               | <b>138.245.165,14</b>     | <b>196.585.772,79</b> | <b>69,2694</b>                      | <b>70,3231</b>     |