

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: 31/12/2011

Divisa / Currency: EUR

| Antigüedad Aging | Deuda Vencida Overdue Debt | | | | | | Deuda Pendiente de Vencer Outstanding Debt | | | Deuda total Total Debt | | | Garantía Security | % Deuda/Tasación % Loan to Value | |
|--|-------------------------------|---------------------|-----------------------|-------------------|---------------------|---------------|---|---------------|----------------|---------------------------|---------------|---------------------------|-----------------------|-------------------------------------|--------------------|
| | Num. | Principal | Intereses Interest | Otros Other | Total | % | Principal | % | Otros Other | Principal | % | Deuda total Total Debt | V. Tasación Value | s/Principal o/Principal | s/Total o/Total |
| Impagados / Delinquencies | | | | | | | | | | | | | | | |
| De > 0 a ≤ 1 Mes Up to 1 month | 1.088 | 453.359,62 | 432.660,70 | 8.897,21 | 894.917,53 | 23,21 | 158.178.059,96 | 77,65 | 0,00 | 158.631.419,58 | 77,24 | 159.072.977,49 | 193.533.502,84 | 81,9659 | 82,1940 |
| De > 1 a ≤ 2 Meses from > 1 to ≤ 2 months | 118 | 125.344,73 | 127.646,19 | 0,00 | 252.990,92 | 6,56 | 18.319.249,12 | 8,99 | 0,00 | 18.444.593,85 | 8,98 | 18.572.240,04 | 22.700.318,48 | 81,2526 | 81,8149 |
| De > 2 a ≤ 3 Meses from > 2 to ≤ 3 months | 18 | 25.149,16 | 28.909,40 | 0,00 | 54.058,56 | 1,40 | 3.217.822,85 | 1,58 | 0,00 | 3.242.972,01 | 1,58 | 3.271.881,41 | 3.862.783,58 | 83,9543 | 84,7027 |
| De > 3 a ≤ 6 Meses from > 3 to ≤ 6 months | 20 | 38.949,86 | 45.660,30 | 6.912,53 | 91.522,69 | 2,37 | 3.396.507,41 | 1,67 | 0,00 | 3.435.457,27 | 1,67 | 3.488.030,10 | 4.052.032,33 | 84,7836 | 86,0810 |
| De > 6 a < 12 Meses from > 6 to < 12 months | 28 | 103.818,49 | 97.862,15 | 28.058,04 | 229.738,68 | 5,96 | 4.614.694,48 | 2,27 | 0,00 | 4.718.512,97 | 2,30 | 4.844.433,16 | 5.628.921,84 | 83,8262 | 86,0633 |
| De ≥ 12 a < 18 Meses from ≥ 12 to < 18 months | 22 | 129.112,96 | 126.418,86 | 31.844,66 | 287.376,48 | 7,45 | 3.823.490,04 | 1,88 | 0,00 | 3.952.603,00 | 1,92 | 4.110.866,52 | 4.687.798,17 | 84,3168 | 87,6929 |
| De ≥ 18 a < 24 Meses from ≥ 18 to < 24 months | 21 | 165.682,76 | 189.438,51 | 35.265,77 | 390.387,04 | 10,12 | 3.341.926,72 | 1,64 | 0,00 | 3.507.609,48 | 1,71 | 3.732.313,76 | 4.411.268,05 | 79,5148 | 84,6086 |
| De ≥ 2 Años from ≥ 2 years | 54 | 640.882,06 | 900.341,16 | 114.266,24 | 1.655.489,46 | 42,93 | 8.804.129,65 | 4,32 | 0,00 | 9.445.011,71 | 4,60 | 10.459.619,11 | 11.284.285,39 | 83,7006 | 92,6919 |
| Subtotal : | 1.369 | 1.682.299,64 | 1.948.937,27 | 225.244,45 | 3.856.481,36 | 100,00 | 203.695.880,23 | 100,00 | 0,00 | 205.378.179,87 | 100,00 | 207.552.361,59 | 250.160.910,68 | 82,0984 | 82,9675 |
| Dudosos (subjettivos) / Doubt debts (subjectives) | | | | | | | | | | | | | | | |
| | 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 |
| Subtotal : | 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 |
| Total : | 1.369 | 1.682.299,64 | 1.948.937,27 | 225.244,45 | 3.856.481,36 | | 203.695.880,23 | | 0,00 | 205.378.179,87 | | 207.552.361,59 | 250.160.910,68 | 82,0984 | 82,9675 |