

## 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: 31/12/2012

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                        | 1.160                         | 522.694,48          | 372.287,65            | 32.742,98         | 927.725,11          | 28,59         | 166.548.820,78                                | 78,42         | 0,00           | 167.071.515,26            | 78,09         | 167.476.545,89            | 209.863.943,64        | 79,6094                             | 79,8024            |
| De > 1 a ≤ 2 Meses<br>from > 1 to ≤ 2 months             | 129                           | 140.604,84          | 110.061,90            | 1.550,80          | 252.217,54          | 7,77          | 19.401.954,08                                 | 9,14          | 0,00           | 19.542.558,92             | 9,13          | 19.654.171,62             | 23.982.063,01         | 81,4882                             | 81,9536            |
| De > 2 a ≤ 3 Meses<br>from > 2 to ≤ 3 months             | 30                            | 41.613,02           | 39.691,42             | 0,00              | 81.304,44           | 2,51          | 4.916.571,67                                  | 2,31          | 0,00           | 4.958.184,69              | 2,32          | 4.997.876,11              | 6.124.745,94          | 80,9533                             | 81,6014            |
| De > 3 a ≤ 6 Meses<br>from > 3 to ≤ 6 months             | 26                            | 62.463,99           | 53.142,08             | 6.272,33          | 121.878,40          | 3,76          | 4.404.294,85                                  | 2,07          | 0,00           | 4.466.758,84              | 2,09          | 4.526.173,25              | 5.555.296,70          | 80,4054                             | 81,4749            |
| De > 6 a < 12 Meses<br>from > 6 to < 12 months           | 37                            | 126.006,20          | 115.168,63            | 33.453,62         | 274.628,45          | 8,46          | 5.222.717,95                                  | 2,46          | 0,00           | 5.348.724,15              | 2,50          | 5.497.346,40              | 6.875.801,71          | 77,7906                             | 79,9521            |
| De ≥ 12 a < 18 Meses<br>from ≥ 12 to < 18 months         | 32                            | 178.847,63          | 175.404,76            | 44.948,97         | 399.201,36          | 12,30         | 5.717.603,70                                  | 2,69          | 0,00           | 5.896.451,33              | 2,76          | 6.116.805,06              | 7.104.619,50          | 82,9946                             | 86,0962            |
| De ≥ 18 a < 24 Meses<br>from ≥ 18 to < 24 months         | 13                            | 99.585,89           | 92.199,86             | 17.705,88         | 209.491,63          | 6,46          | 2.057.087,56                                  | 0,97          | 0,00           | 2.156.673,45              | 1,01          | 2.266.579,19              | 2.586.531,84          | 83,3809                             | 87,6301            |
| De ≥ 2 Años<br>from ≥ 2 years                            | 30                            | 396.173,78          | 492.664,47            | 89.500,20         | 978.338,45          | 30,15         | 4.110.334,67                                  | 1,94          | 0,00           | 4.506.508,45              | 2,11          | 5.088.673,12              | 5.791.180,62          | 77,8167                             | 87,8694            |
| <b>Subtotal :</b>  | <b>1.457</b>                  | <b>1.567.989,83</b> | <b>1.450.620,77</b>   | <b>226.174,78</b> | <b>3.244.785,38</b> | <b>100,00</b> | <b>212.379.385,26</b>                         | <b>100,00</b> | <b>0,00</b>    | <b>213.947.375,09</b>     | <b>100,00</b> | <b>215.624.170,64</b>     | <b>267.884.182,96</b> | <b>79,8656</b>                      | <b>80,4916</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>1.457</b>                  | <b>1.567.989,83</b> | <b>1.450.620,77</b>   | <b>226.174,78</b> | <b>3.244.785,38</b> |               | <b>212.379.385,26</b>                         |               | <b>0,00</b>    | <b>213.947.375,09</b>     |               | <b>215.624.170,64</b>     | <b>267.884.182,96</b> | <b>79,8656</b>                      | <b>80,4916</b>     |