

# 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 (PTCs)

Fecha / Date: 11/09/2018

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                        | 205                           | 72.794,62           | 5.900,63              | 0,00              | 78.695,25           | 1,01          | 22.707.301,07                                 | 44,65         | 0,00           | 22.780.095,69             | 39,56         | 22.785.996,32             | 36.347.640,78        | 62,6728                             | 62,6891            |  |
| De > 1 a ≤ 2 Meses<br>from > 1 to ≤ 2 months             | 78                            | 72.975,96           | 6.661,57              | 0,00              | 79.637,53           | 1,03          | 8.836.736,82                                  | 17,38         | 0,00           | 8.909.712,78              | 15,47         | 8.916.374,35              | 14.101.776,57        | 63,1815                             | 63,2287            |  |
| De > 2 a ≤ 3 Meses<br>from > 2 to ≤ 3 months             | 34                            | 50.803,71           | 6.091,80              | 0,00              | 56.895,51           | 0,73          | 4.294.174,19                                  | 8,44          | 0,00           | 4.344.977,90              | 7,55          | 4.351.069,70              | 6.526.687,00         | 66,5725                             | 66,6658            |  |
| De > 3 a ≤ 6 Meses<br>from > 3 to ≤ 6 months             | 11                            | 23.996,74           | 3.544,58              | 271,22            | 27.812,54           | 0,36          | 1.395.638,27                                  | 2,74          | 0,00           | 1.419.635,01              | 2,47          | 1.423.450,81              | 1.876.876,03         | 75,6382                             | 75,8415            |  |
| De > 6 a < 12 Meses<br>from > 6 to < 12 months           | 23                            | 86.594,21           | 17.914,08             | 8.045,98          | 112.554,27          | 1,45          | 2.792.367,83                                  | 5,49          | 0,00           | 2.878.962,04              | 5,00          | 2.904.922,10              | 4.072.788,90         | 70,6877                             | 71,3251            |  |
| De ≥ 12 a < 18 Meses<br>from ≥ 12 to < 18 months         | 11                            | 64.601,46           | 8.462,61              | 9.378,76          | 82.442,83           | 1,06          | 1.080.425,67                                  | 2,12          | 0,00           | 1.145.027,13              | 1,99          | 1.162.868,50              | 1.675.665,56         | 68,3327                             | 69,3974            |  |
| De ≥ 18 a < 24 Meses<br>from ≥ 18 to < 24 months         | 15                            | 132.847,30          | 23.581,76             | 10.100,82         | 166.529,88          | 2,15          | 1.590.388,73                                  | 3,13          | 0,00           | 1.723.236,03              | 2,99          | 1.756.918,61              | 2.254.769,91         | 76,4262                             | 77,9201            |  |
| De ≥ 2 Años<br>from ≥ 2 years                            | 98                            | 6.224.515,34        | 699.184,60            | 225.125,60        | 7.148.825,54        | 92,20         | 8.158.879,59                                  | 16,04         | 0,00           | 14.383.394,93             | 24,98         | 15.307.705,13             | 15.874.384,43        | 90,6076                             | 96,4302            |  |
| <b>Subtotal :</b>  | <b>475</b>                    | <b>6.729.129,34</b> | <b>771.341,63</b>     | <b>252.922,38</b> | <b>7.753.393,35</b> | <b>100,00</b> | <b>50.855.912,17</b>                          | <b>100,00</b> | <b>0,00</b>    | <b>57.585.041,51</b>      | <b>100,00</b> | <b>58.609.305,52</b>      | <b>82.730.589,18</b> | <b>69,6055</b>                      | <b>70,8436</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>475</b>                    | <b>6.729.129,34</b> | <b>771.341,63</b>     | <b>252.922,38</b> | <b>7.753.393,35</b> |               | <b>50.855.912,17</b>                          |               | <b>0,00</b>    | <b>57.585.041,51</b>      |               | <b>58.609.305,52</b>      | <b>82.730.589,18</b> | <b>69,6055</b>                      | <b>70,8436</b>     |  |