

BBVA RMBS 1 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Análisis de morosidad: Tasa de morosidad +3 meses

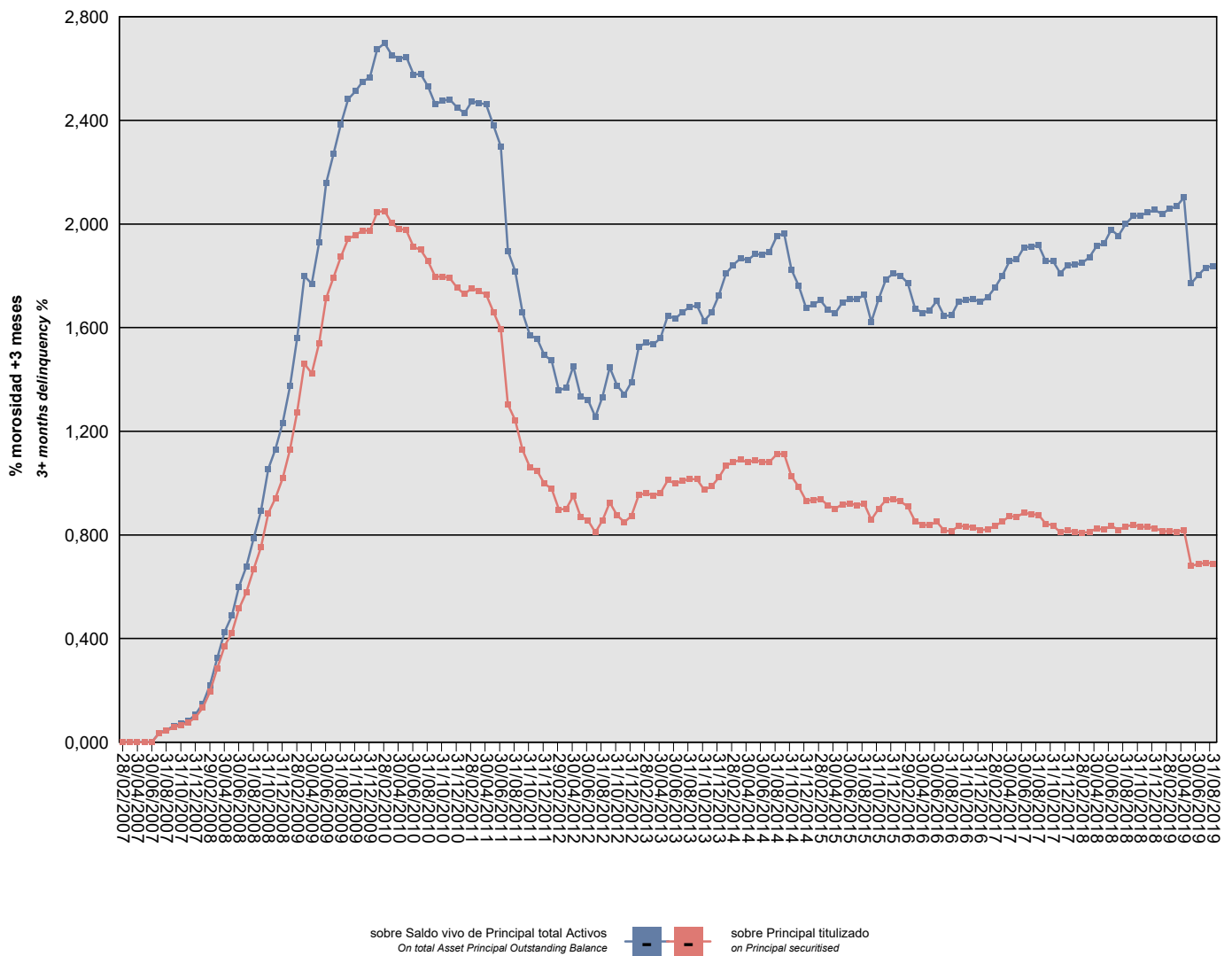
Delinquency analysis: 3+ months delinquency rate

Activos / Assets: Préstamos hipotecarios vivienda (CTHs) / Residential mortgage loans (PTCs)

Fecha / Date: 31/08/2019

Divisa / Currency: EUR

Esta serie histórica calculada a esta fecha puede diferir de las series históricas calculadas con anterioridad a consecuencia de cobros de los activos titulizados comunicados o modificados por el Administrador correspondiente con posterioridad a sus fechas de efectividad / This historical series calculated as at today's date may differ from previously calculated historical series following collections of the securitised assets communicated or modified by the relevant Servicer after their effective dates



BBVA RMBS 1 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitized Assets

Análisis de morosidad: Tasa de morosidad +3 meses

Delinquency analysis: 3+ months delinquency rate

Activos / Assets: Préstamos hipotecarios vivienda (CTHs) / Residential mortgage loans (PTCs)

Fecha / Date: 31/08/2019

Divisa / Currency: EUR

Esta serie histórica calculada a esta fecha puede diferir de las series históricas calculadas con anterioridad a consecuencia de cobros de los activos titulizados comunicados o modificados por el Administrador correspondiente con posterioridad a sus fechas de efectividad / This historical series calculated as at today's date may differ from previously calculated historical series following collections of the securitized assets communicated or modified by the relevant Servicer after their effective dates

Fecha Date	Saldo vivo de Activos en mora (Ppal. Miles €) Delinquent Asset Outstanding Balance (€ thou. Principal)	% morosidad +3 meses 3+ months delinquency %	
		sobre Saldo vivo de Principal total Activos On total Asset Principal Outstanding Balance	sobre Principal titulado on Principal securitised
28/02/2007	0,000	0,00%	0,00%
31/03/2007	0,000	0,00%	0,00%
30/04/2007	0,000	0,00%	0,00%
31/05/2007	0,000	0,00%	0,00%
30/06/2007	0,000	0,00%	0,00%
31/07/2007	843,948	0,04%	0,03%
31/08/2007	1.084,276	0,05%	0,04%
30/09/2007	1.443,796	0,06%	0,06%
31/10/2007	1.637,929	0,07%	0,07%
30/11/2007	1.866,828	0,08%	0,07%
31/12/2007	2.407,995	0,11%	0,10%
31/01/2008	3.330,298	0,15%	0,13%
29/02/2008	4.853,125	0,22%	0,19%
31/03/2008	7.123,409	0,32%	0,28%
30/04/2008	9.272,659	0,43%	0,37%
31/05/2008	10.562,093	0,49%	0,42%
30/06/2008	12.883,750	0,60%	0,52%
31/07/2008	14.440,866	0,68%	0,58%
31/08/2008	16.682,852	0,79%	0,67%
30/09/2008	18.823,128	0,89%	0,75%
31/10/2008	22.093,879	1,05%	0,88%
30/11/2008	23.524,318	1,13%	0,94%
31/12/2008	25.481,955	1,23%	1,02%
31/01/2009	28.258,694	1,37%	1,13%
28/02/2009	31.819,430	1,56%	1,27%
31/03/2009	36.506,111	1,80%	1,46%
30/04/2009	35.599,370	1,77%	1,42%
31/05/2009	38.496,166	1,93%	1,54%
30/06/2009	42.836,132	2,16%	1,71%
31/07/2009	44.829,113	2,27%	1,79%
31/08/2009	46.840,574	2,38%	1,87%
30/09/2009	48.568,783	2,48%	1,94%
31/10/2009	48.926,220	2,51%	1,96%
30/11/2009	49.379,914	2,55%	1,98%
31/12/2009	49.323,286	2,57%	1,97%
31/01/2010	51.130,549	2,67%	2,05%
28/02/2010	51.259,671	2,70%	2,05%
31/03/2010	50.083,305	2,65%	2,00%
30/04/2010	49.552,448	2,64%	1,98%

BBVA RMBS 1 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitized Assets

Análisis de morosidad: Tasa de morosidad +3 meses

Delinquency analysis: 3+ months delinquency rate

Activos / Assets: Préstamos hipotecarios vivienda (CTHs) / Residential mortgage loans (PTCs)

Fecha / Date: 31/08/2019

Divisa / Currency: EUR

Esta serie histórica calculada a esta fecha puede diferir de las series históricas calculadas con anterioridad a consecuencia de cobros de los activos titulizados comunicados o modificados por el Administrador correspondiente con posterioridad a sus fechas de efectividad / This historical series calculated as at today's date may differ from previously calculated historical series following collections of the securitized assets communicated or modified by the relevant Servicer after their effective dates

Fecha Date	Saldo vivo de Activos en mora (Ppal. Miles €) Delinquent Asset Outstanding Balance (€ thou. Principal)	% morosidad +3 meses 3+ months delinquency %	
		sobre Saldo vivo de Principal total Activos On total Asset Principal Outstanding Balance	sobre Principal titulado on Principal securitised
31/05/2010	49.405,334	2,65%	1,98%
30/06/2010	47.783,608	2,58%	1,91%
31/07/2010	47.504,977	2,58%	1,90%
31/08/2010	46.411,430	2,53%	1,86%
30/09/2010	44.884,235	2,46%	1,80%
31/10/2010	44.935,192	2,48%	1,80%
30/11/2010	44.789,211	2,48%	1,79%
31/12/2010	43.847,027	2,45%	1,75%
31/01/2011	43.237,031	2,43%	1,73%
28/02/2011	43.832,802	2,47%	1,75%
31/03/2011	43.505,246	2,47%	1,74%
30/04/2011	43.193,351	2,46%	1,73%
31/05/2011	41.497,968	2,38%	1,66%
30/06/2011	39.863,138	2,30%	1,59%
31/07/2011	32.599,371	1,90%	1,30%
31/08/2011	31.063,435	1,82%	1,24%
30/09/2011	28.194,807	1,66%	1,13%
31/10/2011	26.547,175	1,57%	1,06%
30/11/2011	26.171,489	1,56%	1,05%
31/12/2011	24.962,719	1,49%	1,00%
31/01/2012	24.472,547	1,47%	0,98%
29/02/2012	22.439,796	1,36%	0,90%
31/03/2012	22.529,462	1,37%	0,90%
30/04/2012	23.753,935	1,45%	0,95%
31/05/2012	21.735,337	1,34%	0,87%
30/06/2012	21.403,622	1,32%	0,86%
31/07/2012	20.241,186	1,26%	0,81%
31/08/2012	21.372,748	1,33%	0,85%
30/09/2012	23.130,396	1,45%	0,93%
31/10/2012	21.886,873	1,38%	0,88%
30/11/2012	21.214,810	1,34%	0,85%
31/12/2012	21.840,461	1,39%	0,87%
31/01/2013	23.862,434	1,53%	0,95%
28/02/2013	24.027,251	1,54%	0,96%
31/03/2013	23.795,297	1,54%	0,95%
30/04/2013	24.060,456	1,56%	0,96%
31/05/2013	25.277,573	1,65%	1,01%
30/06/2013	24.955,260	1,63%	1,00%
31/07/2013	25.230,415	1,66%	1,01%

BBVA RMBS 1 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Análisis de morosidad: Tasa de morosidad +3 meses

Delinquency analysis: 3+ months delinquency rate

Activos / Assets: Préstamos hipotecarios vivienda (CTHs) / Residential mortgage loans (PTCs)

Fecha / Date: 31/08/2019

Divisa / Currency: EUR

Esta serie histórica calculada a esta fecha puede diferir de las series históricas calculadas con anterioridad a consecuencia de cobros de los activos titulizados comunicados o modificados por el Administrador correspondiente con posterioridad a sus fechas de efectividad / This historical series calculated as at today's date may differ from previously calculated historical series following collections of the securitised assets communicated or modified by the relevant Servicer after their effective dates

Fecha Date	Saldo vivo de Activos en mora (Ppal. Miles €) Delinquent Asset Outstanding Balance (€ thou. Principal)	% morosidad +3 meses 3+ months delinquency %	
		sobre Saldo vivo de Principal total Activos On total Asset Principal Outstanding Balance	sobre Principal titulado on Principal securitised
31/08/2013	25.400,729	1,68%	1,02%
30/09/2013	25.370,880	1,69%	1,01%
31/10/2013	24.345,857	1,63%	0,97%
30/11/2013	24.691,818	1,66%	0,99%
31/12/2013	25.545,303	1,73%	1,02%
31/01/2014	26.658,204	1,81%	1,07%
28/02/2014	27.016,424	1,84%	1,08%
31/03/2014	27.245,774	1,87%	1,09%
30/04/2014	26.996,427	1,86%	1,08%
31/05/2014	27.210,656	1,88%	1,09%
30/06/2014	27.032,535	1,88%	1,08%
31/07/2014	27.062,941	1,89%	1,08%
31/08/2014	27.786,405	1,95%	1,11%
30/09/2014	27.807,738	1,96%	1,11%
31/10/2014	25.672,603	1,82%	1,03%
30/11/2014	24.636,354	1,76%	0,99%
31/12/2014	23.296,219	1,68%	0,93%
31/01/2015	23.380,079	1,69%	0,94%
28/02/2015	23.472,768	1,71%	0,94%
31/03/2015	22.849,388	1,67%	0,91%
30/04/2015	22.521,537	1,65%	0,90%
31/05/2015	22.962,632	1,70%	0,92%
30/06/2015	23.017,836	1,71%	0,92%
31/07/2015	22.866,030	1,71%	0,91%
31/08/2015	22.993,223	1,73%	0,92%
30/09/2015	21.462,015	1,62%	0,86%
31/10/2015	22.513,299	1,71%	0,90%
30/11/2015	23.384,429	1,79%	0,94%
31/12/2015	23.470,618	1,81%	0,94%
31/01/2016	23.238,072	1,80%	0,93%
29/02/2016	22.737,375	1,77%	0,91%
31/03/2016	21.326,756	1,67%	0,85%
30/04/2016	20.962,029	1,66%	0,84%
31/05/2016	20.940,401	1,67%	0,84%
30/06/2016	21.282,492	1,70%	0,85%
31/07/2016	20.426,261	1,64%	0,82%
31/08/2016	20.353,175	1,65%	0,81%
30/09/2016	20.867,241	1,70%	0,83%
31/10/2016	20.826,265	1,71%	0,83%

BBVA RMBS 1 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Análisis de morosidad: Tasa de morosidad +3 meses

Delinquency analysis: 3+ months delinquency rate

Activos / Assets: Préstamos hipotecarios vivienda (CTHs) / Residential mortgage loans (PTCs)

Fecha / Date: 31/08/2019

Divisa / Currency: EUR

Esta serie histórica calculada a esta fecha puede diferir de las series históricas calculadas con anterioridad a consecuencia de cobros de los activos titulizados comunicados o modificados por el Administrador correspondiente con posterioridad a sus fechas de efectividad / This historical series calculated as at today's date may differ from previously calculated historical series following collections of the securitised assets communicated or modified by the relevant Servicer after their effective dates

Fecha Date	Saldo vivo de Activos en mora (Ppal. Miles €) Delinquent Asset Outstanding Balance (€ thou. Principal)	% morosidad +3 meses 3+ months delinquency %	
		sobre Saldo vivo de Principal total Activos On total Asset Principal Outstanding Balance	sobre Principal titulado on Principal securitised
30/11/2016	20.745,134	1,71%	0,83%
31/12/2016	20.445,365	1,70%	0,82%
31/01/2017	20.543,685	1,72%	0,82%
28/02/2017	20.851,052	1,75%	0,83%
31/03/2017	21.276,682	1,80%	0,85%
30/04/2017	21.811,736	1,86%	0,87%
31/05/2017	21.743,284	1,86%	0,87%
30/06/2017	22.142,965	1,91%	0,89%
31/07/2017	22.008,782	1,91%	0,88%
31/08/2017	21.932,003	1,92%	0,88%
30/09/2017	21.075,872	1,86%	0,84%
31/10/2017	20.918,630	1,86%	0,84%
30/11/2017	20.244,330	1,81%	0,81%
31/12/2017	20.413,812	1,84%	0,82%
31/01/2018	20.286,542	1,84%	0,81%
28/02/2018	20.210,409	1,85%	0,81%
31/03/2018	20.292,871	1,87%	0,81%
30/04/2018	20.604,375	1,92%	0,82%
31/05/2018	20.509,863	1,92%	0,82%
30/06/2018	20.900,956	1,98%	0,84%
31/07/2018	20.475,986	1,96%	0,82%
31/08/2018	20.811,268	2,00%	0,83%
30/09/2018	20.966,987	2,03%	0,84%
31/10/2018	20.805,639	2,03%	0,83%
30/11/2018	20.760,755	2,04%	0,83%
31/12/2018	20.662,653	2,05%	0,83%
31/01/2019	20.331,590	2,04%	0,81%
28/02/2019	20.365,230	2,06%	0,81%
31/03/2019	20.303,928	2,07%	0,81%
30/04/2019	20.465,284	2,10%	0,82%
31/05/2019	17.010,522	1,77%	0,68%
30/06/2019	17.173,636	1,80%	0,69%
31/07/2019	17.313,812	1,83%	0,69%
31/08/2019	17.237,987	1,84%	0,69%