

## BBVA RMBS 5 Fondo de Titulización de Activos

### Cartera de Activos Titulizados / Portfolio of Securitised Assets

**Análisis de morosidad:** Tasa de morosidad +3 meses

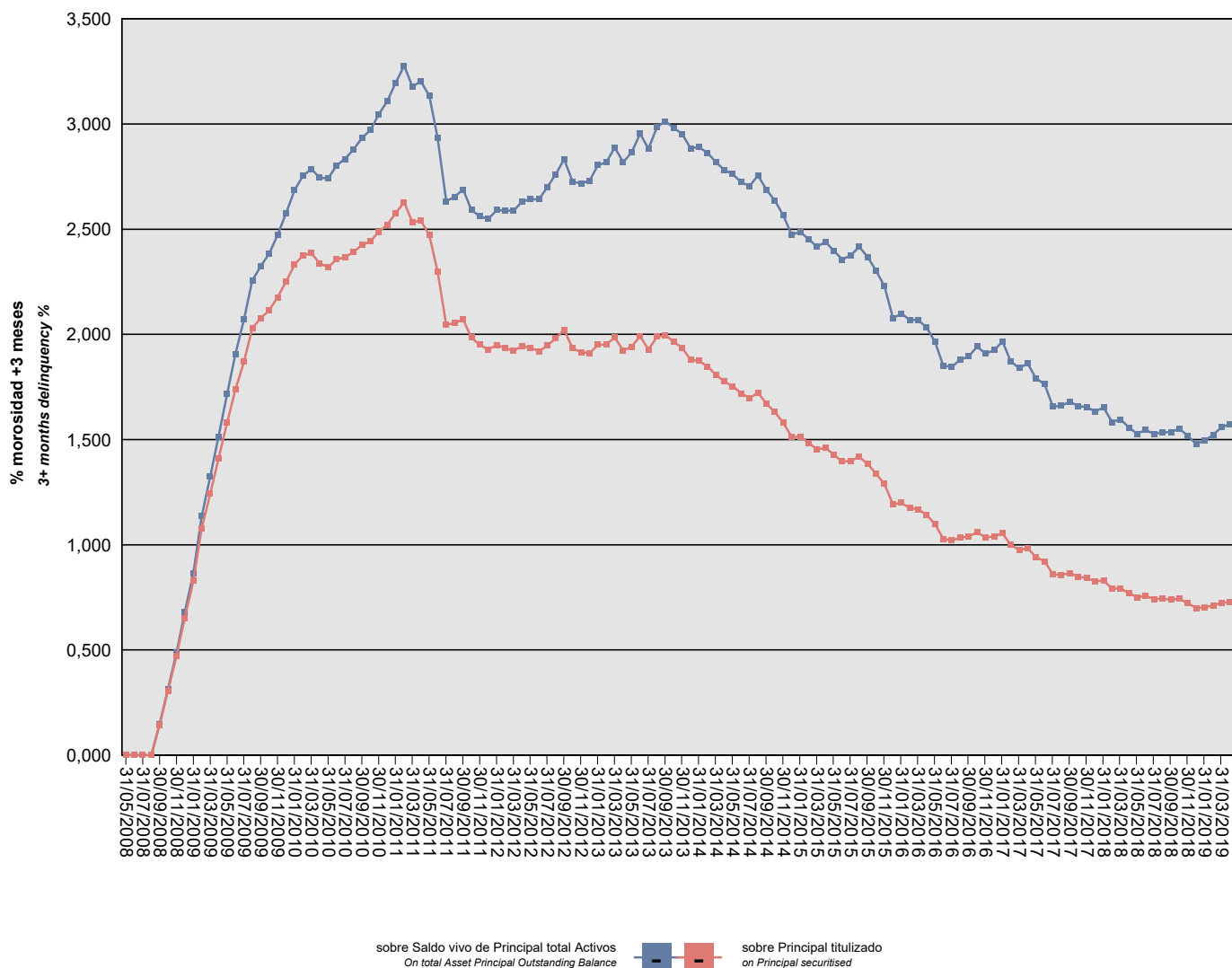
**Delinquency analysis:** 3+ months delinquency rate

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

**Fecha / Date:** 30/04/2019

**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 5 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: 30/04/2019**

**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
31/05/2008	0,000	0,00%	0,00%
30/06/2008	0,000	0,00%	0,00%
31/07/2008	0,000	0,00%	0,00%
31/08/2008	0,000	0,00%	0,00%
30/09/2008	7.184,804	0,15%	0,14%
31/10/2008	15.240,776	0,31%	0,30%
30/11/2008	23.516,702	0,49%	0,47%
31/12/2008	32.628,287	0,68%	0,65%
31/01/2009	41.395,846	0,87%	0,83%
28/02/2009	53.877,944	1,13%	1,08%
31/03/2009	62.107,049	1,32%	1,24%
30/04/2009	70.485,089	1,52%	1,41%
31/05/2009	78.997,313	1,72%	1,58%
30/06/2009	86.850,028	1,91%	1,74%
31/07/2009	93.560,741	2,07%	1,87%
31/08/2009	101.483,851	2,26%	2,03%
30/09/2009	103.912,542	2,32%	2,08%
31/10/2009	105.696,713	2,38%	2,11%
30/11/2009	108.803,331	2,47%	2,18%
31/12/2009	112.526,903	2,58%	2,25%
31/01/2010	116.610,692	2,69%	2,33%
28/02/2010	118.751,022	2,75%	2,38%
31/03/2010	119.329,935	2,79%	2,39%
30/04/2010	116.853,310	2,74%	2,34%
31/05/2010	115.992,539	2,74%	2,32%
30/06/2010	117.842,353	2,80%	2,36%
31/07/2010	118.284,483	2,83%	2,37%
31/08/2010	119.615,947	2,88%	2,39%
30/09/2010	121.216,744	2,93%	2,42%
31/10/2010	122.083,495	2,97%	2,44%
30/11/2010	124.399,294	3,04%	2,49%
31/12/2010	126.063,639	3,11%	2,52%
31/01/2011	128.814,163	3,19%	2,58%
28/02/2011	131.421,392	3,28%	2,63%
31/03/2011	126.642,390	3,18%	2,53%
30/04/2011	127.071,037	3,20%	2,54%
31/05/2011	123.565,712	3,13%	2,47%
30/06/2011	114.875,454	2,93%	2,30%
31/07/2011	102.280,872	2,63%	2,05%

## BBVA RMBS 5 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: 30/04/2019**

**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
31/08/2011	102.678,791	2,65%	2,05%
30/09/2011	103.604,130	2,69%	2,07%
31/10/2011	99.234,014	2,59%	1,98%
30/11/2011	97.516,184	2,56%	1,95%
31/12/2011	96.389,045	2,55%	1,93%
31/01/2012	97.508,980	2,59%	1,95%
29/02/2012	96.776,217	2,59%	1,94%
31/03/2012	96.135,437	2,59%	1,92%
30/04/2012	97.212,435	2,63%	1,94%
31/05/2012	96.818,467	2,64%	1,94%
30/06/2012	95.985,366	2,64%	1,92%
31/07/2012	97.319,034	2,70%	1,95%
31/08/2012	99.062,667	2,76%	1,98%
30/09/2012	101.138,214	2,83%	2,02%
31/10/2012	96.683,179	2,73%	1,93%
30/11/2012	95.775,082	2,72%	1,92%
31/12/2012	95.528,936	2,73%	1,91%
31/01/2013	97.528,450	2,80%	1,95%
28/02/2013	97.567,697	2,82%	1,95%
31/03/2013	99.281,862	2,89%	1,99%
30/04/2013	96.127,395	2,82%	1,92%
31/05/2013	97.068,871	2,87%	1,94%
30/06/2013	99.560,506	2,95%	1,99%
31/07/2013	96.428,411	2,88%	1,93%
31/08/2013	99.435,013	2,99%	1,99%
30/09/2013	99.858,648	3,01%	2,00%
31/10/2013	98.280,448	2,98%	1,97%
30/11/2013	96.842,740	2,95%	1,94%
31/12/2013	93.982,827	2,88%	1,88%
31/01/2014	93.685,153	2,89%	1,87%
28/02/2014	92.394,501	2,86%	1,85%
31/03/2014	90.401,964	2,82%	1,81%
30/04/2014	88.786,674	2,78%	1,78%
31/05/2014	87.651,714	2,76%	1,75%
30/06/2014	85.980,318	2,72%	1,72%
31/07/2014	84.881,160	2,71%	1,70%
31/08/2014	86.105,039	2,76%	1,72%
30/09/2014	83.547,231	2,69%	1,67%
31/10/2014	81.551,691	2,64%	1,63%

## BBVA RMBS 5 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: 30/04/2019**

**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
30/11/2014	79.005,711	2,57%	1,58%
31/12/2014	75.644,791	2,47%	1,51%
31/01/2015	75.659,904	2,49%	1,51%
28/02/2015	74.241,479	2,45%	1,48%
31/03/2015	72.694,002	2,42%	1,45%
30/04/2015	73.021,643	2,44%	1,46%
31/05/2015	71.412,501	2,40%	1,43%
30/06/2015	69.772,156	2,36%	1,40%
31/07/2015	69.974,641	2,38%	1,40%
31/08/2015	70.922,951	2,42%	1,42%
30/09/2015	69.172,356	2,37%	1,38%
31/10/2015	66.877,159	2,30%	1,34%
30/11/2015	64.456,062	2,23%	1,29%
31/12/2015	59.585,554	2,08%	1,19%
31/01/2016	59.945,234	2,10%	1,20%
29/02/2016	58.791,693	2,07%	1,18%
31/03/2016	58.414,860	2,07%	1,17%
30/04/2016	57.152,511	2,03%	1,14%
31/05/2016	54.876,404	1,96%	1,10%
30/06/2016	51.401,603	1,85%	1,03%
31/07/2016	51.012,636	1,85%	1,02%
31/08/2016	51.714,202	1,88%	1,03%
30/09/2016	51.936,675	1,90%	1,04%
31/10/2016	52.951,552	1,94%	1,06%
30/11/2016	51.732,387	1,91%	1,03%
31/12/2016	51.913,700	1,93%	1,04%
31/01/2017	52.711,989	1,97%	1,05%
28/02/2017	49.922,090	1,87%	1,00%
31/03/2017	48.811,774	1,84%	0,98%
30/04/2017	49.149,078	1,86%	0,98%
31/05/2017	47.024,407	1,79%	0,94%
30/06/2017	46.061,365	1,76%	0,92%
31/07/2017	42.976,187	1,66%	0,86%
31/08/2017	42.894,283	1,66%	0,86%
30/09/2017	43.192,323	1,68%	0,86%
31/10/2017	42.435,631	1,66%	0,85%
30/11/2017	42.057,732	1,65%	0,84%
31/12/2017	41.290,404	1,63%	0,83%
31/01/2018	41.535,235	1,65%	0,83%

## BBVA RMBS 5 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: 30/04/2019

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
28/02/2018	39.547,692	1,58%	0,79%
31/03/2018	39.677,685	1,60%	0,79%
30/04/2018	38.476,218	1,56%	0,77%
31/05/2018	37.541,732	1,53%	0,75%
30/06/2018	37.799,169	1,55%	0,76%
31/07/2018	37.098,364	1,53%	0,74%
31/08/2018	37.156,152	1,54%	0,74%
30/09/2018	36.916,051	1,53%	0,74%
31/10/2018	37.160,703	1,55%	0,74%
30/11/2018	36.065,163	1,52%	0,72%
31/12/2018	34.980,953	1,48%	0,70%
31/01/2019	35.133,053	1,50%	0,70%
28/02/2019	35.591,146	1,52%	0,71%
31/03/2019	36.209,257	1,56%	0,72%
30/04/2019	36.383,558	1,57%	0,73%