

## BBVA RMBS 5 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: 31/12/2013

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                        | 2.305                         | 983.695,67          | 442.505,37            | 9.551,40          | 1.435.752,44         | 12,79         | 348.705.303,85                                | 71,42         | 0,00           | 349.688.999,52            | 70,91         | 350.141.056,29            | 473.743.856,58        | 73,8139                             | 73,9094            |
| De > 1 a ≤ 2 Meses<br>from > 1 to ≤ 2 months             | 285                           | 298.723,52          | 140.238,87            | 438,60            | 439.400,99           | 3,91          | 42.530.320,65                                 | 8,71          | 0,00           | 42.829.044,17             | 8,68          | 42.969.721,64             | 72.153.936,43         | 59,3579                             | 59,5528            |
| De > 2 a ≤ 3 Meses<br>from > 2 to ≤ 3 months             | 37                            | 49.252,78           | 24.492,95             | 1.360,73          | 75.106,46            | 0,67          | 5.872.330,04                                  | 1,20          | 0,00           | 5.921.582,82              | 1,20          | 5.947.436,50              | 7.956.579,74          | 74,4237                             | 74,7487            |
| De > 3 a ≤ 6 Meses<br>from > 3 to ≤ 6 months             | 63                            | 140.157,57          | 71.362,59             | 16.554,07         | 228.074,23           | 2,03          | 11.036.872,67                                 | 2,26          | 0,00           | 11.177.030,24             | 2,27          | 11.264.946,90             | 14.597.816,31         | 76,5665                             | 77,1687            |
| De > 6 a < 12 Meses<br>from > 6 to < 12 months           | 111                           | 310.499,93          | 271.861,67            | 92.820,75         | 675.182,35           | 6,01          | 16.960.700,39                                 | 3,47          | 0,00           | 17.271.200,32             | 3,50          | 17.635.882,74             | 22.677.502,84         | 76,1601                             | 77,7682            |
| De ≥ 12 a < 18 Meses<br>from ≥ 12 to < 18 months         | 118                           | 535.627,19          | 571.845,78            | 139.019,59        | 1.246.492,56         | 11,10         | 18.405.633,51                                 | 3,77          | 0,00           | 18.941.260,70             | 3,84          | 19.652.126,07             | 24.529.484,77         | 77,2183                             | 80,1163            |
| De ≥ 18 a < 24 Meses<br>from ≥ 18 to < 24 months         | 79                            | 528.005,25          | 637.958,90            | 118.876,75        | 1.284.840,90         | 11,45         | 12.464.263,38                                 | 2,55          | 0,00           | 12.992.268,63             | 2,63          | 13.749.104,28             | 16.451.050,80         | 78,9753                             | 83,5758            |
| De ≥ 2 Años<br>from ≥ 2 years                            | 190                           | 2.090.545,74        | 3.298.594,09          | 451.170,55        | 5.840.310,38         | 52,03         | 32.262.786,93                                 | 6,61          | 0,00           | 34.353.332,67             | 6,97          | 38.103.097,31             | 43.053.823,49         | 79,7916                             | 88,5011            |
| <b>Subtotal :</b>                                        | <b>3.188</b>                  | <b>4.936.507,65</b> | <b>5.458.860,22</b>   | <b>829.792,44</b> | <b>11.225.160,31</b> | <b>100,00</b> | <b>488.238.211,42</b>                         | <b>100,00</b> | <b>0,00</b>    | <b>493.174.719,07</b>     | <b>100,00</b> | <b>499.463.371,73</b>     | <b>675.164.050,96</b> | <b>73,0452</b>                      | <b>73,9766</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>3.188</b>                  | <b>4.936.507,65</b> | <b>5.458.860,22</b>   | <b>829.792,44</b> | <b>11.225.160,31</b> |               | <b>488.238.211,42</b>                         |               | <b>0,00</b>    | <b>493.174.719,07</b>     |               | <b>499.463.371,73</b>     | <b>675.164.050,96</b> | <b>73,0452</b>                      | <b>73,9766</b>     |