

## BBVA RMBS 14 Fondo de Titulización de Activos

Cartera de Activos Titulizados / *Portfolio of Securitised Assets*

Distribución por Índices de Referencia / *Distribution by Reference Indexes*

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

Fecha / *Date*: 30/09/2023

Divisa / *Currency*: EUR

| Índices de Referencia<br><i>Reference Indexes</i>           | Saldo Vivo de Principal<br><i>Outstanding Principal Balance</i> |        |                         |        | Principal Vencido Impagado<br><i>Overdue Principal</i> |        |                         |        | Principal Pendiente Vencimiento<br><i>Outstanding Principal</i> |        |                         |        | Tipo Int.<br><i>Int. Rate</i> | Margen s/Índice<br><i>Margin o/Index</i> |       |       |
|-------------------------------------------------------------|-----------------------------------------------------------------|--------|-------------------------|--------|--------------------------------------------------------|--------|-------------------------|--------|-----------------------------------------------------------------|--------|-------------------------|--------|-------------------------------|------------------------------------------|-------|-------|
|                                                             | Num.                                                            | %      | Importe / <i>Amount</i> | %      | Num.                                                   | %      | Importe / <i>Amount</i> | %      | Num.                                                            | %      | Importe / <i>Amount</i> | %      | Med.Pond.<br><i>W. Avg.</i>   | M.Pond.<br><i>W. Avg.</i>                | Min.  | Max.  |
| Interés Variable<br><i>Floating Interest</i>                | 6.389                                                           | 100,00 | 288.078.761,46          | 100,00 | 155                                                    | 100,00 | 178.061,20              | 100,00 | 6.389                                                           | 100,00 | 287.900.700,26          | 100,00 | 2,940%                        |                                          |       |       |
| Plan Estatal VPO 2005-2008<br><i>Housing Plan 2005-2008</i> | 5.700                                                           | 89,22  | 250.747.343,15          | 87,04  | 142                                                    | 91,61  | 174.242,73              | 97,86  | 5.700                                                           | 89,22  | 250.573.100,42          | 87,03  | 2,822%                        | 0,000                                    | 0,000 | 0,000 |
| Plan Estatal VPO 2009-2012<br><i>Housing Plan 2009-2012</i> | 689                                                             | 10,78  | 37.331.418,31           | 12,96  | 13                                                     | 8,39   | 3.818,47                | 2,14   | 689                                                             | 10,78  | 37.327.599,84           | 12,97  | 3,730%                        | 0,786                                    | 0,500 | 1,250 |
| Total :                                                     | 6.389                                                           | 100,00 | 288.078.761,46          | 100,00 | 155                                                    | 100,00 | 178.061,20              | 100,00 | 6.389                                                           | 100,00 | 287.900.700,26          | 100,00 |                               |                                          |       |       |
| Media Ponderada / <i>Weighted Average</i> :                 |                                                                 |        |                         |        |                                                        |        |                         |        |                                                                 |        |                         |        | 2,940%                        |                                          |       |       |
| Media Simple / <i>Average</i> :                             |                                                                 |        | 45.089,80               |        |                                                        |        | 1.148,78                |        |                                                                 |        | 45.061,93               |        | 2,919%                        |                                          |       |       |
| Mínimo / <i>Minimum</i> :                                   |                                                                 |        | 34,80                   |        |                                                        |        | 0,53                    |        |                                                                 |        | 34,80                   |        | 1,322%                        |                                          |       |       |
| Máximo / <i>Maximum</i> :                                   |                                                                 |        | 123.491,54              |        |                                                        |        | 22.928,94               |        |                                                                 |        | 122.795,26              |        | 5,400%                        |                                          |       |       |

Medias ponderadas por el principal pendiente de vencimiento / *Averages weighted by the outstanding principal.*

Tipo Interés: Tipo de interés nominal anual / *Interest Rate: Annual nominal interest rate.*