

BBVA RMBS 14 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets  
Distribución por Intervalos de Fecha de Vencimiento Final / Distribution by Final Maturity Date Intervals

Activos / Assets: Préstamos hipotecarios vivienda (CTHs) / Residential mortgage loans (PTCs)  
Fecha / Date: 30/09/2024  
Divisa / Currency: EUR

| Intervalos anuales<br>Annual Intervals | Saldo Vivo de Principal<br>Outstanding Principal Balance |        |                  |        | Principal Vencido Impagado<br>Overdue Principal |        |                  |        | Principal Pendiente Vencimiento<br>Outstanding Principal |        |                  |        | Tipo Interés<br>Interest Rate | Vida residual<br>Residual Life   |
|----------------------------------------|----------------------------------------------------------|--------|------------------|--------|-------------------------------------------------|--------|------------------|--------|----------------------------------------------------------|--------|------------------|--------|-------------------------------|----------------------------------|
|                                        | Num.                                                     | %      | Importe / Amount | %      | Num.                                            | %      | Importe / Amount | %      | Num.                                                     | %      | Importe / Amount | %      | Media Pond.<br>W. Average     | M. Pond. Meses<br>W. Avg. Months |
| 2031                                   | 23                                                       | 0,37   | 649.754,56       | 0,26   | 1                                               | 0,54   | 489,34           | 0,33   | 23                                                       | 0,37   | 649.265,22       | 0,26   | 3,774%                        | 85,279                           |
| 2032                                   | 515                                                      | 8,39   | 17.579.651,35    | 6,94   | 11                                              | 5,91   | 5.401,80         | 3,62   | 515                                                      | 8,39   | 17.574.249,55    | 6,94   | 3,771%                        | 94,640                           |
| 2033                                   | 956                                                      | 15,58  | 35.603.325,56    | 14,05  | 42                                              | 22,58  | 18.313,23        | 12,27  | 956                                                      | 15,58  | 35.585.012,33    | 14,06  | 3,773%                        | 106,735                          |
| 2034                                   | 1.772                                                    | 28,88  | 68.620.802,03    | 27,09  | 42                                              | 22,58  | 24.606,06        | 16,49  | 1.772                                                    | 28,88  | 68.596.195,97    | 27,09  | 3,777%                        | 118,280                          |
| 2035                                   | 1.751                                                    | 28,54  | 74.863.062,25    | 29,55  | 49                                              | 26,34  | 41.733,53        | 27,96  | 1.751                                                    | 28,54  | 74.821.328,72    | 29,55  | 3,902%                        | 129,467                          |
| 2036                                   | 922                                                      | 15,03  | 44.078.864,41    | 17,40  | 27                                              | 14,52  | 51.516,30        | 34,52  | 922                                                      | 15,03  | 44.027.348,11    | 17,39  | 4,118%                        | 140,954                          |
| 2037                                   | 107                                                      | 1,74   | 5.466.755,35     | 2,16   | 4                                               | 2,15   | 863,46           | 0,58   | 107                                                      | 1,74   | 5.465.891,89     | 2,16   | 4,020%                        | 153,233                          |
| 2038                                   | 13                                                       | 0,21   | 628.294,35       | 0,25   | 1                                               | 0,54   | 144,05           | 0,10   | 13                                                       | 0,21   | 628.150,30       | 0,25   | 3,913%                        | 163,951                          |
| 2039                                   | 7                                                        | 0,11   | 363.492,63       | 0,14   | 0                                               | 0,00   | 0,00             | 0,00   | 7                                                        | 0,11   | 363.492,63       | 0,14   | 3,774%                        | 175,794                          |
| 2040                                   | 15                                                       | 0,24   | 918.484,46       | 0,36   | 1                                               | 0,54   | 281,19           | 0,19   | 15                                                       | 0,24   | 918.203,27       | 0,36   | 3,815%                        | 187,535                          |
| 2041                                   | 11                                                       | 0,18   | 667.706,55       | 0,26   | 1                                               | 0,54   | 226,58           | 0,15   | 11                                                       | 0,18   | 667.479,97       | 0,26   | 3,932%                        | 200,053                          |
| 2042                                   | 3                                                        | 0,05   | 206.314,71       | 0,08   | 1                                               | 0,54   | 217,25           | 0,15   | 3                                                        | 0,05   | 206.097,46       | 0,08   | 3,774%                        | 213,865                          |
| 2044                                   | 1                                                        | 0,02   | 83.876,62        | 0,03   | 0                                               | 0,00   | 0,00             | 0,00   | 1                                                        | 0,02   | 83.876,62        | 0,03   | 3,774%                        | 242,548                          |
| 2045                                   | 3                                                        | 0,05   | 208.549,17       | 0,08   | 0                                               | 0,00   | 0,00             | 0,00   | 3                                                        | 0,05   | 208.549,17       | 0,08   | 3,774%                        | 248,149                          |
| 2046                                   | 5                                                        | 0,08   | 339.041,81       | 0,13   | 0                                               | 0,00   | 0,00             | 0,00   | 5                                                        | 0,08   | 339.041,81       | 0,13   | 3,774%                        | 260,078                          |
| 2048                                   | 2                                                        | 0,03   | 143.489,03       | 0,06   | 0                                               | 0,00   | 0,00             | 0,00   | 2                                                        | 0,03   | 143.489,03       | 0,06   | 4,318%                        | 286,772                          |
| 2049                                   | 1                                                        | 0,02   | 74.510,06        | 0,03   | 1                                               | 0,54   | 152,06           | 0,10   | 1                                                        | 0,02   | 74.358,00        | 0,03   | 3,774%                        | 295,903                          |
| 2050                                   | 15                                                       | 0,24   | 1.510.968,10     | 0,60   | 3                                               | 1,61   | 480,08           | 0,32   | 15                                                       | 0,24   | 1.510.488,02     | 0,60   | 3,821%                        | 309,234                          |
| 2051                                   | 13                                                       | 0,21   | 1.201.625,98     | 0,47   | 1                                               | 0,54   | 4.629,40         | 3,10   | 13                                                       | 0,21   | 1.196.996,58     | 0,47   | 3,774%                        | 320,886                          |
| 2052                                   | 1                                                        | 0,02   | 120.279,03       | 0,05   | 1                                               | 0,54   | 184,94           | 0,12   | 1                                                        | 0,02   | 120.094,09       | 0,05   | 3,774%                        | 330,290                          |
| Total :                                | 6.136                                                    | 100,00 | 253.328.848,01   | 100,00 | 186                                             | 100,00 | 149.239,27       | 100,00 | 6.136                                                    | 100,00 | 253.179.608,74   | 100,00 |                               |                                  |
| Media Ponderada / Weighted Average :   |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 3,879%                        | 126,359                          |
| Media Simple / Average :               |                                                          |        | 41.285,67        |        |                                                 |        | 802,36           |        |                                                          |        | 41.261,34        |        | 3,859%                        | 123,221                          |
| Mínimo / Minimum :                     |                                                          |        | 31,56            |        |                                                 |        | 0,01             |        |                                                          |        | 31,56            |        | 1,648%                        | 10/08/2031                       |
| Máximo / Maximum :                     |                                                          |        | 120.279,03       |        |                                                 |        | 26.473,27        |        |                                                          |        | 120.094,09       |        | 5,320%                        | 08/04/2052                       |