

# BBVA RMBS 22 Fondo de Titulización

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Intervalos de Tipos de Interés Nominal Anual/ Distribution by Nominal Annual Interest Rate Intervals

Activos / Assets: Préstamos hipotecarios vivienda (PHs/CTHs) / Residential mortgage loans (PTCs/MCs)  
Fecha / Date: 30/11/2024  
Divisa / Currency: EUR

| Intervalos de Tipos de Interés<br><i>Interest Rate Intervals</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 de Interés<br><i>% Interest Rate</i> |       |       |       |
|------------------------------------------------------------------|-----------------------------------------------------------------|-------|-------------------------|------------------|--------------------------------------------------------|-----|-------------------------|------------|-----------------------------------------------------------------|-------|-------------------------|------------------|---------------------------------------------|-------|-------|-------|
|                                                                  | Num.                                                            | %     | Importe / <i>Amount</i> | %                | Num.                                                   | %   | Importe / <i>Amount</i> | %          | Num.                                                            | %     | Importe / <i>Amount</i> | %                | Med. Pond.<br><i>W. Avg.</i>                | Min.  | Max.  |       |
| 0,500                                                            | 0,999                                                           | 948   | 10,53 %                 | 175.150.027,60   | 14,61 %                                                | 2   | 0,68 %                  | 1.978,79   | 0,20 %                                                          | 948   | 10,53 %                 | 175.148.048,81   | 14,62 %                                     | 0,848 | 0,500 | 0,990 |
| 1,000                                                            | 1,499                                                           | 3.464 | 38,48 %                 | 483.485.995,08   | 40,32 %                                                | 23  | 7,77 %                  | 580.720,27 | 59,77 %                                                         | 3.463 | 38,48 %                 | 482.905.274,81   | 40,30 %                                     | 1,212 | 1,000 | 1,490 |
| 1,500                                                            | 1,999                                                           | 1.934 | 21,48 %                 | 231.463.956,25   | 19,30 %                                                | 32  | 10,81 %                 | 13.146,28  | 1,35 %                                                          | 1.934 | 21,49 %                 | 231.450.809,97   | 19,32 %                                     | 1,680 | 1,500 | 1,990 |
| 2,000                                                            | 2,499                                                           | 544   | 6,04 %                  | 58.910.786,68    | 4,91 %                                                 | 21  | 7,09 %                  | 14.534,19  | 1,50 %                                                          | 544   | 6,05 %                  | 58.896.252,49    | 4,92 %                                      | 2,160 | 2,000 | 2,450 |
| 2,500                                                            | 2,999                                                           | 178   | 1,98 %                  | 21.269.743,21    | 1,77 %                                                 | 15  | 5,07 %                  | 7.921,87   | 0,82 %                                                          | 178   | 1,98 %                  | 21.261.821,34    | 1,77 %                                      | 2,670 | 2,500 | 2,991 |
| 3,000                                                            | 3,499                                                           | 184   | 2,04 %                  | 22.685.608,17    | 1,89 %                                                 | 12  | 4,05 %                  | 5.538,89   | 0,57 %                                                          | 184   | 2,04 %                  | 22.680.069,28    | 1,89 %                                      | 3,242 | 3,000 | 3,491 |
| 3,500                                                            | 3,999                                                           | 484   | 5,38 %                  | 58.528.381,45    | 4,88 %                                                 | 50  | 16,89 %                 | 33.702,64  | 3,47 %                                                          | 484   | 5,38 %                  | 58.494.678,81    | 4,88 %                                      | 3,774 | 3,500 | 3,999 |
| 4,000                                                            | 4,499                                                           | 598   | 6,64 %                  | 72.867.592,35    | 6,08 %                                                 | 57  | 19,26 %                 | 105.368,05 | 10,85 %                                                         | 597   | 6,63 %                  | 72.762.224,30    | 6,07 %                                      | 4,253 | 4,001 | 4,489 |
| 4,500                                                            | 4,999                                                           | 419   | 4,65 %                  | 48.147.578,04    | 4,02 %                                                 | 54  | 18,24 %                 | 199.634,23 | 20,55 %                                                         | 418   | 4,64 %                  | 47.947.943,81    | 4,00 %                                      | 4,694 | 4,500 | 4,990 |
| 5,000                                                            | 5,499                                                           | 141   | 1,57 %                  | 16.012.089,02    | 1,34 %                                                 | 16  | 5,41 %                  | 4.744,20   | 0,49 %                                                          | 141   | 1,57 %                  | 16.007.344,82    | 1,34 %                                      | 5,206 | 5,000 | 5,482 |
| 5,500                                                            | 5,999                                                           | 64    | 0,71 %                  | 6.291.867,58     | 0,52 %                                                 | 7   | 2,36 %                  | 2.479,37   | 0,26 %                                                          | 64    | 0,71 %                  | 6.289.388,21     | 0,52 %                                      | 5,723 | 5,500 | 5,980 |
| 6,000                                                            | 6,499                                                           | 36    | 0,40 %                  | 3.619.978,65     | 0,30 %                                                 | 7   | 2,36 %                  | 1.755,51   | 0,18 %                                                          | 36    | 0,40 %                  | 3.618.223,14     | 0,30 %                                      | 6,233 | 6,000 | 6,480 |
| 6,500                                                            | 6,999                                                           | 6     | 0,07 %                  | 567.885,24       | 0,05 %                                                 | 0   | 0,00 %                  | 0,00       | 0,00 %                                                          | 6     | 0,07 %                  | 567.885,24       | 0,05 %                                      | 6,662 | 6,580 | 6,730 |
| 7,000                                                            | 7,499                                                           | 1     | 0,01 %                  | 65.696,06        | 0,01 %                                                 | 0   | 0,00 %                  | 0,00       | 0,00 %                                                          | 1     | 0,01 %                  | 65.696,06        | 0,01 %                                      | 7,486 | 7,486 | 7,486 |
| 7,500                                                            | 7,999                                                           | 1     | 0,01 %                  | 93.112,78        | 0,01 %                                                 | 0   | 0,00 %                  | 0,00       | 0,00 %                                                          | 1     | 0,01 %                  | 93.112,78        | 0,01 %                                      | 7,680 | 7,680 | 7,680 |
| Total :                                                          |                                                                 | 9.002 | 100,00                  | 1.199.160.298,16 | 100,00                                                 | 296 | 100,00                  | 971.524,29 | 100,00                                                          | 8.999 | 100,00                  | 1.198.188.773,87 | 100,00                                      |       |       |       |
| Media Ponderada / <i>Weighted</i>                                |                                                                 |       |                         |                  |                                                        |     |                         |            |                                                                 |       |                         |                  | 1,905                                       |       |       |       |
| Media simple / <i>Average:</i>                                   |                                                                 |       |                         | 133.210,43       |                                                        |     |                         | 3.282,18   |                                                                 |       |                         | 133.146,88       | 2,030                                       |       |       |       |
| Mínimo / <i>Minimum :</i>                                        |                                                                 |       |                         | 435,97           |                                                        |     |                         | 48,73      |                                                                 |       |                         | 435,97           | 0,500                                       |       |       |       |
| Máximo / <i>Maximum:</i>                                         |                                                                 |       |                         | 1.446.249,15     |                                                        |     |                         | 568.892,97 |                                                                 |       |                         | 1.446.249,15     | 7,680                                       |       |       |       |