

## BBVA RMBS 1 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*: 31/12/2019

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>                                            | 9.868                                                           | 100,00 | 903.867.395,59          | 100,00 | 656                                                    | 100,00 | 8.905.678,44            | 100,00 | 9.811                                                           | 100,00 | 894.961.717,15          | 100,00 | 0,537%                        |                                          |       |       |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br><i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 9.558                                                           | 96,86  | 871.344.083,02          | 96,40  | 611                                                    | 93,14  | 7.584.497,29            | 85,16  | 9.509                                                           | 96,92  | 863.759.585,73          | 96,51  | 0,486%                        | 0,730                                    | 0,250 | 2,500 |
| M. Hipotecario Conjunto de Entidades<br><i>Mortgage Market: All Institutions</i>        | 310                                                             | 3,14   | 32.523.312,57           | 3,60   | 45                                                     | 6,86   | 1.321.181,15            | 14,84  | 302                                                             | 3,08   | 31.202.131,42           | 3,49   | 1,966%                        | 0,034                                    | 0,000 | 1,000 |
| Total :                                                                                 | 9.868                                                           | 100,00 | 903.867.395,59          | 100,00 | 656                                                    | 100,00 | 8.905.678,44            | 100,00 | 9.811                                                           | 100,00 | 894.961.717,15          | 100,00 |                               |                                          |       |       |
| Media Ponderada / <i>Weighted Average</i> :                                             |                                                                 |        |                         |        |                                                        |        |                         |        |                                                                 |        |                         |        | 0,537%                        |                                          |       |       |
| Media Simple / <i>Average</i> :                                                         |                                                                 |        | 91.595,80               |        |                                                        |        | 13.575,73               |        |                                                                 |        | 91.220,23               |        | 0,532%                        |                                          |       |       |
| Mínimo / <i>Minimum</i> :                                                               |                                                                 |        | 209,61                  |        |                                                        |        | 76,51                   |        |                                                                 |        | 209,61                  |        | 0,000%                        |                                          |       |       |
| Máximo / <i>Maximum</i> :                                                               |                                                                 |        | 357.999,22              |        |                                                        |        | 327.098,35              |        |                                                                 |        | 339.073,84              |        | 3,250%                        |                                          |       |       |