

# BBVA RMBS 1 Fondo de Titulización de Activos

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 (CTHs) / Residential mortgage loans (PTCs)

Fecha / Date: 30/11/2023

Divisa / Currency: EUR

| Intervalos de Tipos de Interés<br>Interest Rate Intervals | Saldo Vivo de Principal<br>Outstanding Principal Balance |       |                  |                | Principal Vencido Impagado<br>Overdue Principal |     |                  |              | Principal Pendiente Vencimiento<br>Outstanding Principal |       |                  |                | % Tipo de Interés<br>% Interest Rate |       |       |       |  |  |
|-----------------------------------------------------------|----------------------------------------------------------|-------|------------------|----------------|-------------------------------------------------|-----|------------------|--------------|----------------------------------------------------------|-------|------------------|----------------|--------------------------------------|-------|-------|-------|--|--|
|                                                           | Num.                                                     | %     | Importe / Amount | %              | Num.                                            | %   | Importe / Amount | %            | Num.                                                     | %     | Importe / Amount | %              | Med. Ponder.<br>W. Avg.              | Min.  | Max.  |       |  |  |
| 0,000                                                     | 0,499                                                    | 26    | 0,34 %           | 2.829.446,63   | 0,53 %                                          | 25  | 4,46 %           | 2.025.485,64 | 20,43 %                                                  | 10    | 0,13 %           | 803.960,99     | 0,15 %                               | 0,289 | 0,169 | 0,498 |  |  |
| 0,500                                                     | 0,999                                                    | 33    | 0,43 %           | 3.429.041,50   | 0,64 %                                          | 33  | 5,89 %           | 3.007.047,00 | 30,34 %                                                  | 6     | 0,08 %           | 421.994,50     | 0,08 %                               | 0,632 | 0,503 | 0,984 |  |  |
| 1,000                                                     | 1,499                                                    | 11    | 0,14 %           | 1.187.166,26   | 0,22 %                                          | 11  | 1,96 %           | 1.152.196,68 | 11,62 %                                                  | 1     | 0,01 %           | 34.969,58      | 0,01 %                               | 1,213 | 1,028 | 1,489 |  |  |
| 1,500                                                     | 1,999                                                    | 10    | 0,13 %           | 1.481.882,61   | 0,28 %                                          | 10  | 1,79 %           | 1.289.400,94 | 13,01 %                                                  | 1     | 0,01 %           | 192.481,67     | 0,04 %                               | 1,994 | 1,567 | 1,994 |  |  |
| 2,000                                                     | 2,499                                                    | 7     | 0,09 %           | 941.891,71     | 0,18 %                                          | 5   | 0,89 %           | 797.129,52   | 8,04 %                                                   | 2     | 0,03 %           | 144.762,19     | 0,03 %                               | 2,200 | 2,009 | 2,200 |  |  |
| 2,500                                                     | 2,999                                                    | 17    | 0,22 %           | 1.264.791,66   | 0,24 %                                          | 5   | 0,89 %           | 120.755,67   | 1,22 %                                                   | 16    | 0,21 %           | 1.144.035,99   | 0,22 %                               | 2,885 | 2,700 | 2,977 |  |  |
| 3,000                                                     | 3,499                                                    | 167   | 2,17 %           | 10.087.180,29  | 1,90 %                                          | 12  | 2,14 %           | 156.915,40   | 1,58 %                                                   | 166   | 2,18 %           | 9.930.264,89   | 1,90 %                               | 3,366 | 3,027 | 3,478 |  |  |
| 3,500                                                     | 3,999                                                    | 681   | 8,86 %           | 43.840.030,53  | 8,24 %                                          | 36  | 6,43 %           | 31.869,72    | 0,32 %                                                   | 681   | 8,94 %           | 43.808.160,81  | 8,39 %                               | 3,720 | 3,518 | 3,987 |  |  |
| 4,000                                                     | 4,499                                                    | 1.226 | 15,95 %          | 82.716.980,89  | 15,55 %                                         | 75  | 13,39 %          | 334.003,17   | 3,37 %                                                   | 1.224 | 16,08 %          | 82.382.977,72  | 15,78 %                              | 4,293 | 4,018 | 4,499 |  |  |
| 4,500                                                     | 4,999                                                    | 4.851 | 63,10 %          | 338.242.047,01 | 63,60 %                                         | 278 | 49,64 %          | 758.165,88   | 7,65 %                                                   | 4.849 | 63,69 %          | 337.483.881,13 | 64,66 %                              | 4,756 | 4,507 | 4,999 |  |  |
| 5,000                                                     | 5,499                                                    | 651   | 8,47 %           | 44.951.269,23  | 8,45 %                                          | 68  | 12,14 %          | 238.490,90   | 2,41 %                                                   | 650   | 8,54 %           | 44.712.778,33  | 8,57 %                               | 5,105 | 5,007 | 5,410 |  |  |
| 5,500                                                     | 5,999                                                    | 5     | 0,07 %           | 554.390,88     | 0,10 %                                          | 2   | 0,36 %           | 652,10       | 0,01 %                                                   | 5     | 0,07 %           | 553.738,78     | 0,11 %                               | 5,630 | 5,573 | 5,649 |  |  |
| 6,000                                                     | 6,499                                                    | 3     | 0,04 %           | 312.409,99     | 0,06 %                                          | 0   | 0,00 %           | 0,00         | 0,00 %                                                   | 3     | 0,04 %           | 312.409,99     | 0,06 %                               | 6,083 | 6,057 | 6,112 |  |  |
| Total :                                                   |                                                          | 7.688 | 100,00           | 531.838.529,19 | 100,00                                          | 560 | 100,00           | 9.912.112,62 | 100,00                                                   | 7.614 | 100,00           | 521.926.416,57 | 100,00                               |       |       |       |  |  |
| Media Ponderada / Weighted                                |                                                          |       |                  |                |                                                 |     |                  |              |                                                          |       |                  |                |                                      | 4,585 |       |       |  |  |
| Media simple / Average:                                   |                                                          |       |                  | 69.177,75      |                                                 |     |                  | 17.700,20    |                                                          |       |                  | 68.548,26      |                                      |       |       | 4,543 |  |  |
| Mínimo / Minimum :                                        |                                                          |       |                  | 119,64         |                                                 |     |                  | 16,39        |                                                          |       |                  | 119,64         |                                      |       |       | 0,169 |  |  |
| Máximo / Maximum:                                         |                                                          |       |                  | 260.206,25     |                                                 |     |                  | 260.206,25   |                                                          |       |                  | 257.358,26     |                                      |       |       | 6,112 |  |  |