

# 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: 29/02/2024  
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.  |       |
| 0,000                                                            | 0,499                                                           | 26    | 0,35 %                  | 2.702.390,35   | 0,53 %                                                 | 26  | 4,77 %                  | 2.059.390,47  | 20,34 %                                                         | 10    | 0,14 %                  | 642.999,88     | 0,13 %                                      | 0,323 | 0,185 | 0,498 |
| 0,500                                                            | 0,999                                                           | 34    | 0,45 %                  | 3.677.261,51   | 0,72 %                                                 | 34  | 6,24 %                  | 3.072.701,73  | 30,34 %                                                         | 7     | 0,09 %                  | 604.559,78     | 0,12 %                                      | 0,598 | 0,503 | 0,984 |
| 1,000                                                            | 1,499                                                           | 11    | 0,15 %                  | 1.186.566,26   | 0,23 %                                                 | 11  | 2,02 %                  | 1.152.378,61  | 11,38 %                                                         | 1     | 0,01 %                  | 34.187,65      | 0,01 %                                      | 1,213 | 1,028 | 1,489 |
| 1,500                                                            | 1,999                                                           | 10    | 0,13 %                  | 1.481.882,61   | 0,29 %                                                 | 10  | 1,83 %                  | 1.291.131,91  | 12,75 %                                                         | 1     | 0,01 %                  | 190.750,70     | 0,04 %                                      | 1,994 | 1,567 | 1,994 |
| 2,000                                                            | 2,499                                                           | 6     | 0,08 %                  | 924.814,38     | 0,18 %                                                 | 5   | 0,92 %                  | 797.129,52    | 7,87 %                                                          | 1     | 0,01 %                  | 127.684,86     | 0,03 %                                      | 2,200 | 2,009 | 2,200 |
| 2,500                                                            | 2,999                                                           | 7     | 0,09 %                  | 508.624,09     | 0,10 %                                                 | 1   | 0,18 %                  | 113.283,40    | 1,12 %                                                          | 6     | 0,08 %                  | 395.340,69     | 0,08 %                                      | 2,798 | 2,600 | 2,900 |
| 3,000                                                            | 3,499                                                           | 6     | 0,08 %                  | 543.521,32     | 0,11 %                                                 | 3   | 0,55 %                  | 150.085,41    | 1,48 %                                                          | 5     | 0,07 %                  | 393.435,91     | 0,08 %                                      | 3,235 | 3,033 | 3,318 |
| 3,500                                                            | 3,999                                                           | 95    | 1,27 %                  | 8.272.652,61   | 1,63 %                                                 | 15  | 2,75 %                  | 73.018,94     | 0,72 %                                                          | 95    | 1,28 %                  | 8.199.633,67   | 1,64 %                                      | 3,745 | 3,547 | 3,984 |
| 4,000                                                            | 4,499                                                           | 2.223 | 29,74 %                 | 144.332.706,94 | 28,37 %                                                | 96  | 17,61 %                 | 370.638,48    | 3,66 %                                                          | 2.221 | 30,01 %                 | 143.962.068,46 | 28,87 %                                     | 4,323 | 4,009 | 4,499 |
| 4,500                                                            | 4,999                                                           | 4.470 | 59,80 %                 | 303.731.961,30 | 59,71 %                                                | 265 | 48,62 %                 | 831.475,59    | 8,21 %                                                          | 4.467 | 60,36 %                 | 302.900.485,71 | 60,75 %                                     | 4,754 | 4,507 | 4,999 |
| 5,000                                                            | 5,499                                                           | 579   | 7,75 %                  | 40.476.293,97  | 7,96 %                                                 | 76  | 13,94 %                 | 214.229,66    | 2,12 %                                                          | 578   | 7,81 %                  | 40.262.064,31  | 8,08 %                                      | 5,104 | 5,007 | 5,422 |
| 5,500                                                            | 5,999                                                           | 6     | 0,08 %                  | 633.796,17     | 0,12 %                                                 | 2   | 0,37 %                  | 643,52        | 0,01 %                                                          | 6     | 0,08 %                  | 633.152,65     | 0,13 %                                      | 5,643 | 5,573 | 5,729 |
| 6,000                                                            | 6,499                                                           | 2     | 0,03 %                  | 226.961,77     | 0,04 %                                                 | 1   | 0,18 %                  | 201,91        | 0,00 %                                                          | 2     | 0,03 %                  | 226.759,86     | 0,05 %                                      | 6,093 | 6,073 | 6,112 |
| Total :                                                          |                                                                 | 7.475 | 100,00                  | 508.699.433,28 | 100,00                                                 | 545 | 100,00                  | 10.126.309,15 | 100,00                                                          | 7.400 | 100,00                  | 498.573.124,13 | 100,00                                      |       |       |       |
| Media Ponderada / <i>Weighted</i>                                |                                                                 |       |                         |                |                                                        |     |                         |               |                                                                 |       |                         |                | 4,627                                       |       |       |       |
| Media simple / <i>Average:</i>                                   |                                                                 |       |                         | 68.053,44      | 18.580,38                                              |     |                         |               | 67.374,75                                                       |       |                         |                | 4,592                                       |       |       |       |
| Mínimo / <i>Minimum :</i>                                        |                                                                 |       |                         | 57,08          | 28,14                                                  |     |                         |               | 57,08                                                           |       |                         |                | 0,185                                       |       |       |       |
| Máximo / <i>Maximum:</i>                                         |                                                                 |       |                         | 260.206,25     | 260.206,25                                             |     |                         |               | 253.157,01                                                      |       |                         |                | 6,112                                       |       |       |       |