

## BBVA RMBS 1 Fondo de Titulización de Activos

### Cartera de Activos Titulizados / Portfolio of Securitised Assets

#### Distribución por Intervalos de Fecha de Formalización / Distribution by Arrangement Date Intervals

Activos / Assets: Préstamos hipotecarios vivienda (CTHs) / Residential mortgage loans (PTCs)

Fecha / Date: 30/06/2023

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 | Antigüedad<br>Age                |
|----------------------------------------|----------------------------------------------------------|--------|------------------|--------|-------------------------------------------------|--------|------------------|--------|----------------------------------------------------------|--------|------------------|--------|-------------------------------|----------------------------------|
|                                        | Num.                                                     | %      | Importe / Amount | %      | Num.                                            | %      | Importe / Amount | %      | Num.                                                     | %      | Importe / Amount | %      | Media Pond.<br>W. Average     | M. Pond. Meses<br>W. Avg. Months |
| 2003                                   | 539                                                      | 6,75   | 24.877.380,91    | 4,39   | 19                                              | 3,85   | 9.127,99         | 0,09   | 539                                                      | 6,82   | 24.868.252,92    | 4,47   | 3,878%                        | 237,006                          |
| 2004                                   | 2.670                                                    | 33,45  | 157.319.202,83   | 27,75  | 138                                             | 27,94  | 2.058.897,94     | 20,25  | 2.651                                                    | 33,54  | 155.260.304,89   | 27,88  | 3,639%                        | 227,271                          |
| 2005                                   | 3.661                                                    | 45,87  | 285.464.073,50   | 50,35  | 252                                             | 51,01  | 5.178.354,41     | 50,94  | 3.624                                                    | 45,84  | 280.285.719,09   | 50,34  | 3,993%                        | 215,231                          |
| 2006                                   | 1.111                                                    | 13,92  | 99.313.829,59    | 17,52  | 85                                              | 17,21  | 2.918.956,07     | 28,71  | 1.091                                                    | 13,80  | 96.394.873,52    | 17,31  | 3,385%                        | 208,170                          |
| Total :                                | 7.981                                                    | 100,00 | 566.974.486,83   | 100,00 | 494                                             | 100,00 | 10.165.336,41    | 100,00 | 7.905                                                    | 100,00 | 556.809.150,42   | 100,00 |                               |                                  |
| Media Ponderada / Weighted Average :   |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 3,784%                        | 218,339                          |
| Media Simple / Average :               |                                                          |        | 71.040,53        |        |                                                 |        | 20.577,60        |        |                                                          |        | 70.437,59        |        | 3,778%                        | 219,444                          |
| Mínimo / Minimum :                     |                                                          |        | 24,95            |        |                                                 |        | 0,02             |        |                                                          |        | 24,95            |        | 0,102%                        | 10/03/2003                       |
| Máximo / Maximum :                     |                                                          |        | 264.299,20       |        |                                                 |        | 260.206,25       |        |                                                          |        | 264.299,20       |        | 6,112%                        | 09/06/2006                       |