

## BBVA RMBS 1 Fondo de Titulización de Activos

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

#### Situación de impagados: Clasificación por Primera Cuota Vencida y no Pagada / Current delinquency: Classification by First Overdue Instalment

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

Fecha / Date: 11/03/2022

Divisa / Currency: EUR

| Antigüedad<br>Aging                                      | Deuda Vencida<br>Overdue Debt |                      |                       |                   |                      |               | Deuda Pendiente de Vencer<br>Outstanding Debt |               |                | Deuda total<br>Total Debt |               |                           | Garantía<br>Security | % Deuda/Tasación<br>% Loan to Value |                    |
|----------------------------------------------------------|-------------------------------|----------------------|-----------------------|-------------------|----------------------|---------------|-----------------------------------------------|---------------|----------------|---------------------------|---------------|---------------------------|----------------------|-------------------------------------|--------------------|
|                                                          | Num.                          | Principal            | Intereses<br>Interest | Otros<br>Other    | Total                | %             | Principal                                     | %             | Otros<br>Other | Principal                 | %             | Deuda total<br>Total Debt | V. Tasación<br>Value | s/Principal<br>o/Principal          | s/Total<br>o/Total |
| <b>Impagados / Delinquencies</b>                         |                               |                      |                       |                   |                      |               |                                               |               |                |                           |               |                           |                      |                                     |                    |
| De > 0 a ≤ 1 Mes<br>Up to 1 month                        | 62                            | 27.775,12            | 945,61                | 0,00              | 28.720,73            | 0,25          | 5.219.743,29                                  | 30,33         | 0,00           | 5.247.518,41              | 18,87         | 5.248.464,02              | 10.034.137,05        | 52,2967                             | 52,3061            |
| De > 1 a ≤ 2 Meses<br>from > 1 to ≤ 2 months             | 45                            | 39.858,16            | 1.514,20              | 0,00              | 41.372,36            | 0,36          | 4.293.519,88                                  | 24,95         | 0,00           | 4.333.378,04              | 15,59         | 4.334.892,24              | 7.792.696,38         | 55,6082                             | 55,6276            |
| De > 2 a ≤ 3 Meses<br>from > 2 to ≤ 3 months             | 20                            | 32.123,55            | 2.115,80              | 0,00              | 34.239,35            | 0,30          | 2.199.740,63                                  | 12,78         | 0,00           | 2.231.864,18              | 8,03          | 2.233.979,98              | 3.896.355,86         | 57,2808                             | 57,3351            |
| De > 3 a < 6 Meses<br>from > 3 to < 6 months             | 3                             | 141.974,36           | 1.155,21              | 0,00              | 143.129,57           | 1,26          | 212.726,64                                    | 1,24          | 0,00           | 354.701,00                | 1,28          | 355.856,21                | 668.227,88           | 53,0808                             | 53,2537            |
| De ≥ 6 a < 12 Meses<br>from ≥ 6 to < 12 months           | 4                             | 208.436,63           | 1.252,52              | 281,53            | 209.970,68           | 1,85          | 449.735,55                                    | 2,61          | 0,00           | 658.172,18                | 2,37          | 659.706,23                | 995.782,71           | 66,0960                             | 66,2500            |
| De ≥ 12 a < 18 Meses<br>from ≥ 12 to < 18 months         | 8                             | 178.189,98           | 7.424,23              | 0,00              | 185.614,21           | 1,63          | 767.451,51                                    | 4,46          | 0,00           | 945.641,49                | 3,40          | 953.065,72                | 1.663.869,18         | 56,8339                             | 57,2801            |
| De ≥ 18 a < 24 Meses<br>from ≥ 18 to < 24 months         | 8                             | 69.465,58            | 4.432,32              | 766,98            | 74.664,88            | 0,66          | 559.135,95                                    | 3,25          | 0,00           | 628.601,53                | 2,26          | 633.800,83                | 1.295.102,91         | 48,5368                             | 48,9383            |
| De ≥ 2 Años<br>from ≥ 2 years                            | 113                           | 9.896.047,11         | 602.083,65            | 148.809,16        | 10.646.939,92        | 93,68         | 3.506.485,22                                  | 20,38         | 0,00           | 13.402.532,33             | 48,21         | 14.153.425,14             | 17.980.075,06        | 74,5410                             | 78,7173            |
| <b>Subtotal :</b>                                        | <b>263</b>                    | <b>10.593.870,49</b> | <b>620.923,54</b>     | <b>149.857,67</b> | <b>11.364.651,70</b> | <b>100,00</b> | <b>17.208.538,67</b>                          | <b>100,00</b> | <b>0,00</b>    | <b>27.802.409,16</b>      | <b>100,00</b> | <b>28.573.190,37</b>      | <b>44.326.247,03</b> | <b>62,7222</b>                      | <b>64,4611</b>     |
| <b>Dudosos (subjettivos) / Doubt debts (subjectives)</b> |                               |                      |                       |                   |                      |               |                                               |               |                |                           |               |                           |                      |                                     |                    |
|                                                          | 0                             | 0,00                 | 0,00                  | 0,00              | 0,00                 | 0,00          | 0,00                                          | 0,00          | 0,00           | 0,00                      | 0,00          | 0,00                      | 0,00                 | 0,0000                              | 0,0000             |
| <b>Subtotal :</b>                                        | <b>0</b>                      | <b>0,00</b>          | <b>0,00</b>           | <b>0,00</b>       | <b>0,00</b>          | <b>0,00</b>   | <b>0,00</b>                                   | <b>0,00</b>   | <b>0,00</b>    | <b>0,00</b>               | <b>0,00</b>   | <b>0,00</b>               | <b>0,00</b>          | <b>0,0000</b>                       | <b>0,0000</b>      |
| <b>Total :</b>                                           | <b>263</b>                    | <b>10.593.870,49</b> | <b>620.923,54</b>     | <b>149.857,67</b> | <b>11.364.651,70</b> |               | <b>17.208.538,67</b>                          |               | <b>0,00</b>    | <b>27.802.409,16</b>      |               | <b>28.573.190,37</b>      | <b>44.326.247,03</b> | <b>62,7222</b>                      | <b>64,4611</b>     |