

## 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: 10/03/2023

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                        | 54                            | 18.453,15            | 4.292,23              | 293,71            | 23.039,09            | 0,21          | 4.162.745,12                                  | 29,06         | 0,00           | 4.181.198,27              | 17,14         | 4.185.784,21              | 8.436.977,86         | 49,5580                             | 49,6124            |
| De > 1 a ≤ 2 Meses<br>from > 1 to ≤ 2 months             | 44                            | 31.995,85            | 11.022,63             | 0,00              | 43.018,48            | 0,40          | 3.389.810,48                                  | 23,67         | 0,00           | 3.421.806,33              | 14,02         | 3.432.828,96              | 6.517.094,22         | 52,5051                             | 52,6742            |
| De > 2 a ≤ 3 Meses<br>from > 2 to ≤ 3 months             | 22                            | 27.507,11            | 9.754,02              | 0,00              | 37.261,13            | 0,34          | 1.730.790,28                                  | 12,08         | 0,00           | 1.758.297,39              | 7,21          | 1.768.051,41              | 3.389.481,92         | 51,8751                             | 52,1629            |
| De > 3 a < 6 Meses<br>from > 3 to < 6 months             | 5                             | 14.831,36            | 3.401,90              | 0,00              | 18.233,26            | 0,17          | 477.214,18                                    | 3,33          | 0,00           | 492.045,54                | 2,02          | 495.447,44                | 1.005.113,65         | 48,9542                             | 49,2927            |
| De ≥ 6 a < 12 Meses<br>from ≥ 6 to < 12 months           | 9                             | 31.904,25            | 7.410,97              | 469,14            | 39.784,36            | 0,37          | 706.014,38                                    | 4,93          | 0,00           | 737.918,63                | 3,02          | 745.798,74                | 1.319.184,77         | 55,9375                             | 56,5348            |
| De ≥ 12 a < 18 Meses<br>from ≥ 12 to < 18 months         | 4                             | 34.453,12            | 6.355,53              | 0,00              | 40.808,65            | 0,38          | 452.404,86                                    | 3,16          | 0,00           | 486.857,98                | 2,00          | 493.213,51                | 960.507,05           | 50,6876                             | 51,3493            |
| De ≥ 18 a < 24 Meses<br>from ≥ 18 to < 24 months         | 2                             | 21.733,70            | 4.121,22              | 0,00              | 25.854,92            | 0,24          | 316.023,54                                    | 2,21          | 0,00           | 337.757,24                | 1,38          | 341.878,46                | 603.802,55           | 55,9384                             | 56,6209            |
| De ≥ 2 Años<br>from ≥ 2 years                            | 114                           | 9.896.391,41         | 611.717,80            | 139.709,89        | 10.647.819,10        | 97,90         | 3.087.322,47                                  | 21,56         | 0,00           | 12.983.713,88             | 53,21         | 13.735.141,57             | 17.941.361,49        | 72,3675                             | 76,5557            |
| <b>Subtotal :</b>                                        | <b>254</b>                    | <b>10.077.269,95</b> | <b>658.076,30</b>     | <b>140.472,74</b> | <b>10.875.818,99</b> | <b>100,00</b> | <b>14.322.325,31</b>                          | <b>100,00</b> | <b>0,00</b>    | <b>24.399.595,26</b>      | <b>100,00</b> | <b>25.198.144,30</b>      | <b>40.173.523,51</b> | <b>60,7355</b>                      | <b>62,7233</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                 |                                     |                    |
| <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>254</b>                    | <b>10.077.269,95</b> | <b>658.076,30</b>     | <b>140.472,74</b> | <b>10.875.818,99</b> |               | <b>14.322.325,31</b>                          |               | <b>0,00</b>    | <b>24.399.595,26</b>      |               | <b>25.198.144,30</b>      | <b>40.173.523,51</b> | <b>60,7355</b>                      | <b>62,7233</b>     |