

## BBVA RMBS 5 Fondo de Titulización de Activos

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

### Distribución por Indices de Referencia / Distribution by Reference Indexes

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

Fecha / Date: 31/12/2022

Divisa / Currency: EUR

| Indices de Referencia<br>Reference Indexes                                       | Saldo Vivo de Principal<br>Outstanding Principal Balance |        |                  |        | Principal Vencido Impagado<br>Overdue Principal |        |                  |        | Principal Pendiente Vencimiento<br>Outstanding Principal |        |                  |        | Tipo Int.<br>Int. Rate | Margen s/Indice<br>Margin o/Index |       |       |
|----------------------------------------------------------------------------------|----------------------------------------------------------|--------|------------------|--------|-------------------------------------------------|--------|------------------|--------|----------------------------------------------------------|--------|------------------|--------|------------------------|-----------------------------------|-------|-------|
|                                                                                  | Num.                                                     | %      | Importe / Amount | %      | Num.                                            | %      | Importe / Amount | %      | Num.                                                     | %      | Importe / Amount | %      | Med.Pond.<br>W. Avg.   | M.Pond.<br>W. Avg.                | Min.  | Max.  |
| Interés Variable<br>Floating Interest                                            | 16.394                                                   | 99,98  | 1.726.311.856,26 | 99,98  | 1.109                                           | 100,00 | 17.099.359,43    | 100,00 | 16.274                                                   | 99,98  | 1.709.212.496,83 | 99,98  | 2,457%                 |                                   |       |       |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br>1-year EURIBOR/MIBOR (Mortgage Market) | 16.315                                                   | 99,50  | 1.719.681.758,05 | 99,59  | 1.101                                           | 99,28  | 16.809.571,69    | 98,31  | 16.199                                                   | 99,52  | 1.702.872.186,36 | 99,61  | 2,457%                 | 0,727                             | 0,150 | 3,250 |
| M. Hipotecario Conjunto de Entidades<br>Mortgage Market: All Institutions        | 79                                                       | 0,48   | 6.630.098,21     | 0,38   | 8                                               | 0,72   | 289.787,74       | 1,69   | 75                                                       | 0,46   | 6.340.310,47     | 0,37   | 2,636%                 | 0,497                             | 0,000 | 1,350 |
| Interés Fijo<br>Fixed Interest                                                   | 3                                                        | 0,02   | 366.066,94       | 0,02   | 0                                               | 0,00   | 0,00             | 0,00   | 3                                                        | 0,02   | 366.066,94       | 0,02   | 2,745%                 |                                   |       |       |
| Total :                                                                          | 16.397                                                   | 100,00 | 1.726.677.923,20 | 100,00 | 1.109                                           | 100,00 | 17.099.359,43    | 100,00 | 16.277                                                   | 100,00 | 1.709.578.563,77 | 100,00 |                        |                                   |       |       |
| Media Ponderada / Weighted Average :                                             |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 2,457%                 |                                   |       |       |
| Media Simple / Average :                                                         |                                                          |        | 105.304,50       |        |                                                 |        | 15.418,72        |        |                                                          |        | 105.030,32       |        | 2,438%                 |                                   |       |       |
| Mínimo / Minimum :                                                               |                                                          |        | 185,13           |        |                                                 |        | 17,68            |        |                                                          |        | 185,13           |        | 0,000%                 |                                   |       |       |
| Máximo / Maximum :                                                               |                                                          |        | 558.194,55       |        |                                                 |        | 456.225,70       |        |                                                          |        | 558.194,55       |        | 5,879%                 |                                   |       |       |

Medias ponderadas por el principal pendiente de vencimiento / Averages weighted by the outstanding principal.

Tipo Interés: Tipo de interés nominal anual / Interest Rate: Annual nominal interest rate.