

## BBVA RMBS 5 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: 12/06/2023

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                        | 211                           | 56.648,08            | 54.114,44             | 0,00              | 110.762,52           | 0,59          | 23.489.886,16                                 | 39,87         | 0,00           | 23.546.534,24             | 30,90         | 23.600.648,68             | 36.961.105,76         | 63,7062                             | 63,8527            |
| De > 1 a ≤ 2 Meses<br>from > 1 to ≤ 2 months             | 116                           | 57.633,25            | 58.653,66             | 0,00              | 116.286,91           | 0,62          | 12.180.240,53                                 | 20,67         | 0,00           | 12.237.873,78             | 16,06         | 12.296.527,44             | 19.219.805,91         | 63,6732                             | 63,9784            |
| De > 2 a ≤ 3 Meses<br>from > 2 to ≤ 3 months             | 110                           | 92.111,52            | 96.542,19             | 0,00              | 188.653,71           | 1,01          | 11.951.708,39                                 | 20,29         | 0,00           | 12.043.819,91             | 15,81         | 12.140.362,10             | 18.344.312,50         | 65,6542                             | 66,1805            |
| De > 3 a < 6 Meses<br>from > 3 to < 6 months             | 21                            | 28.441,02            | 34.233,06             | 0,00              | 62.674,08            | 0,34          | 2.452.033,29                                  | 4,16          | 0,00           | 2.480.474,31              | 3,26          | 2.514.707,37              | 3.517.707,78          | 70,5139                             | 71,4871            |
| De ≥ 6 a < 12 Meses<br>from ≥ 6 to < 12 months           | 24                            | 71.554,78            | 42.972,34             | 0,00              | 114.527,12           | 0,61          | 2.196.275,41                                  | 3,73          | 0,00           | 2.267.830,19              | 2,98          | 2.310.802,53              | 3.939.738,56          | 57,5630                             | 58,6537            |
| De ≥ 12 a < 18 Meses<br>from ≥ 12 to < 18 months         | 11                            | 51.599,05            | 31.836,49             | 58,08             | 83.493,62            | 0,45          | 1.350.384,06                                  | 2,29          | 0,00           | 1.401.983,11              | 1,84          | 1.433.877,68              | 1.868.654,57          | 75,0263                             | 76,7332            |
| De ≥ 18 a < 24 Meses<br>from ≥ 18 to < 24 months         | 6                             | 367.158,83           | 18.994,05             | 363,58            | 386.516,46           | 2,07          | 451.483,90                                    | 0,77          | 0,00           | 818.642,73                | 1,07          | 838.000,36                | 1.131.471,07          | 72,3521                             | 74,0629            |
| De ≥ 2 Años<br>from ≥ 2 years                            | 167                           | 16.552.505,66        | 899.188,83            | 186.957,74        | 17.638.652,23        | 94,32         | 4.844.262,03                                  | 8,22          | 0,00           | 21.396.767,69             | 28,08         | 22.482.914,26             | 26.486.363,83         | 80,7841                             | 84,8849            |
| <b>Subtotal :</b>                                        | <b>666</b>                    | <b>17.277.652,19</b> | <b>1.236.535,06</b>   | <b>187.379,40</b> | <b>18.701.566,65</b> | <b>100,00</b> | <b>58.916.273,77</b>                          | <b>100,00</b> | <b>0,00</b>    | <b>76.193.925,96</b>      | <b>100,00</b> | <b>77.617.840,42</b>      | <b>111.469.159,98</b> | <b>68,3543</b>                      | <b>69,6317</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>666</b>                    | <b>17.277.652,19</b> | <b>1.236.535,06</b>   | <b>187.379,40</b> | <b>18.701.566,65</b> |               | <b>58.916.273,77</b>                          |               | <b>0,00</b>    | <b>76.193.925,96</b>      |               | <b>77.617.840,42</b>      | <b>111.469.159,98</b> | <b>68,3543</b>                      | <b>69,6317</b>     |