

BBVA RMBS 14 Fondo de Titulización de Activos

Cartera de Activos Titulizados / *Portfolio of Securitised Assets*

Distribución por Intervalos de Relación Principal actual / Valor de Tasación (%CLTV) / *Distribution by current Loan-to-Value Ratio (% CLTV) Intervals*

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

Fecha / *Date*: 30/11/2023

Divisa / *Currency*: EUR

| Intervalos de %CLTV %CLTV Intervals | Saldo Vivo de Principal <i>Outstanding Principal Balance</i> | | | | Principal Vencido Impagado <i>Overdue Principal</i> | | | | Principal Pendiente Vencimiento <i>Outstanding Principal</i> | | | | %CLTV Media Ponderada <i>Weighted Average % CLTV</i> | |
|---|---|---------------|-----------------------|---------------|--|---------------|-------------------|---------------|---|---------------|-----------------------|---------------|---|---------------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | SVP / OPB | PPV / OP |
| 0,01 5,00 | 65 | 1,02 | 196.476,15 | 0,07 | 0 | 0,00 | 0,00 | 0,00 | 65 | 1,02 | 196.476,15 | 0,07 | 3,341 | 3,341 |
| 5,01 10,00 | 99 | 1,56 | 920.934,28 | 0,33 | 1 | 0,62 | 1,26 | 0,00 | 99 | 1,56 | 920.933,02 | 0,33 | 7,967 | 7,967 |
| 10,01 15,00 | 124 | 1,95 | 1.994.893,45 | 0,71 | 0 | 0,00 | 0,00 | 0,00 | 124 | 1,95 | 1.994.893,45 | 0,71 | 12,597 | 12,597 |
| 15,01 20,00 | 153 | 2,41 | 3.438.895,07 | 1,22 | 1 | 0,62 | 135,36 | 0,10 | 153 | 2,41 | 3.438.759,71 | 1,22 | 17,548 | 17,547 |
| 20,01 25,00 | 192 | 3,02 | 5.629.562,74 | 2,00 | 0 | 0,00 | 0,00 | 0,00 | 192 | 3,02 | 5.629.562,74 | 2,00 | 22,499 | 22,499 |
| 25,01 30,00 | 266 | 4,19 | 9.364.848,29 | 3,32 | 3 | 1,85 | 408,37 | 0,31 | 266 | 4,19 | 9.364.439,92 | 3,32 | 27,812 | 27,811 |
| 30,01 35,00 | 980 | 15,43 | 40.281.813,91 | 14,28 | 19 | 11,73 | 7.249,56 | 5,54 | 980 | 15,43 | 40.274.564,35 | 14,29 | 33,171 | 33,165 |
| 35,01 40,00 | 2.087 | 32,86 | 95.592.336,91 | 33,90 | 50 | 30,86 | 61.136,10 | 46,76 | 2.087 | 32,86 | 95.531.200,81 | 33,89 | 37,723 | 37,691 |
| 40,01 45,00 | 1.995 | 31,41 | 101.030.787,99 | 35,83 | 69 | 42,59 | 18.725,28 | 14,32 | 1.995 | 31,41 | 101.012.062,71 | 35,84 | 42,119 | 42,112 |
| 45,01 50,00 | 339 | 5,34 | 19.047.686,64 | 6,75 | 14 | 8,64 | 38.984,85 | 29,81 | 339 | 5,34 | 19.008.701,79 | 6,74 | 46,531 | 46,407 |
| 50,01 55,00 | 21 | 0,33 | 1.624.872,82 | 0,58 | 1 | 0,62 | 171,48 | 0,13 | 21 | 0,33 | 1.624.701,34 | 0,58 | 51,727 | 51,722 |
| 55,01 60,00 | 12 | 0,19 | 1.072.928,89 | 0,38 | 1 | 0,62 | 97,97 | 0,07 | 12 | 0,19 | 1.072.830,92 | 0,38 | 57,518 | 57,512 |
| 60,01 65,00 | 18 | 0,28 | 1.813.069,09 | 0,64 | 3 | 1,85 | 3.847,46 | 2,94 | 18 | 0,28 | 1.809.221,63 | 0,64 | 61,008 | 60,870 |
| Total : | 6.351 | 100,00 | 282.009.106,23 | 100,00 | 162 | 100,00 | 130.757,69 | 100,00 | 6.351 | 100,00 | 281.878.348,54 | 100,00 | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 38,370 | 38,345 |
| Media Simple / Average : | | | 44.403,89 | | | | 807,15 | | | | 44.383,30 | | 36,314 | 36,296 |
| Mínimo / Minimum : | | | 34,26 | | | | 0,69 | | | | 34,26 | | 0,028 | 0,028 |
| Máximo / Maximum : | | | 123.027,90 | | | | 23.515,13 | | | | 122.328,35 | | 64,392 | 62,292 |