

## 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: 31/05/2024

Divisa / Currency: EUR

| Intervalos de %CLTV<br>%CLTV Intervals      | Saldo Vivo de Principal<br>Outstanding Principal Balance |               |                       |               | Principal Vencido Impagado<br>Overdue Principal |               |                   |               | Principal Pendiente Vencimiento<br>Outstanding Principal |               |                       |               | %CLTV Media Ponderada<br>Weighted Average % CLTV |               |
|---|--|---------------|-----------------------|---------------|---|---------------|-------------------|---------------|--|---------------|-----------------------|---------------|--|---------------|
|   | Num.   | %             | Importe / Amount      | %             | Num.  | %             | Importe / Amount  | %             | Num.   | %             | Importe / Amount      | %             | SVP / OPB  | PPV / OP      |
| 0,01 5,00                                   | 75   | 1,21          | 239.708,84            | 0,09          | 0   | 0,00          | 0,00              | 0,00          | 75   | 1,21          | 239.708,84            | 0,09          | 3,548  | 3,548         |
| 5,01 10,00                                  | 128  | 2,06          | 1.218.556,42          | 0,46          | 0   | 0,00          | 0,00              | 0,00          | 128  | 2,06          | 1.218.556,42          | 0,46          | 7,859  | 7,859         |
| 10,01 15,00                                 | 139  | 2,24          | 2.294.016,33          | 0,87          | 1   | 0,74          | 138,76            | 0,12          | 139  | 2,24          | 2.293.877,57          | 0,87          | 12,932   | 12,932        |
| 15,01 20,00                                 | 174  | 2,80          | 4.008.506,44          | 1,52          | 1   | 0,74          | 130,06            | 0,11          | 174  | 2,80          | 4.008.376,38          | 1,52          | 17,841   | 17,840        |
| 20,01 25,00                                 | 182  | 2,93          | 5.419.990,95          | 2,06          | 1   | 0,74          | 174,97            | 0,15          | 182  | 2,93          | 5.419.815,98          | 2,06          | 22,852   | 22,852        |
| 25,01 30,00                                 | 334  | 5,38          | 11.697.214,05         | 4,44          | 2   | 1,47          | 700,31            | 0,60          | 334  | 5,38          | 11.696.513,74         | 4,44          | 27,923   | 27,922        |
| 30,01 35,00                                 | 1.357  | 21,87         | 55.222.123,59         | 20,98         | 32  | 23,53         | 11.167,61         | 9,64          | 1.357  | 21,87         | 55.210.955,98         | 20,98         | 32,912   | 32,905        |
| 35,01 40,00                                 | 2.293  | 36,96         | 103.996.498,06        | 39,50         | 51  | 37,50         | 49.218,04         | 42,48         | 2.293  | 36,96         | 103.947.280,02        | 39,50         | 37,670   | 37,647        |
| 40,01 45,00                                 | 1.358  | 21,89         | 68.578.241,20         | 26,05         | 40  | 29,41         | 49.401,39         | 42,64         | 1.358  | 21,89         | 68.528.839,81         | 26,04         | 41,964   | 41,920        |
| 45,01 50,00                                 | 124  | 2,00          | 6.988.489,89          | 2,65          | 4   | 2,94          | 407,40            | 0,35          | 124  | 2,00          | 6.988.082,49          | 2,66          | 46,732   | 46,729        |
| 50,01 55,00                                 | 12   | 0,19          | 900.275,39            | 0,34          | 0   | 0,00          | 0,00              | 0,00          | 12   | 0,19          | 900.275,39            | 0,34          | 52,347   | 52,347        |
| 55,01 60,00                                 | 18   | 0,29          | 1.783.752,62          | 0,68          | 3   | 2,21          | 499,00            | 0,43          | 18   | 0,29          | 1.783.253,62          | 0,68          | 58,275   | 58,258        |
| 60,01 65,00                                 | 10   | 0,16          | 926.284,95            | 0,35          | 1   | 0,74          | 4.018,60          | 3,47          | 10   | 0,16          | 922.266,35            | 0,35          | 61,047   | 60,764        |
| <b>Total :</b>                              | <b>6.204</b>   | <b>100,00</b> | <b>263.273.658,73</b> | <b>100,00</b> | <b>136</b>                                      | <b>100,00</b> | <b>115.856,14</b> | <b>100,00</b> | <b>6.204</b>   | <b>100,00</b> | <b>263.157.802,59</b> | <b>100,00</b> |  |               |
| <b>Media Ponderada / Weighted Average :</b> |  |               |                       |               |   |               |                   |               |  |               |                       |               | <b>36,878</b>                                    | <b>36,854</b> |
| <b>Media Simple / Average :</b>             |  |               | <b>42.436,12</b>      |               |   |               | <b>851,88</b>     |               |  |               | <b>42.417,44</b>      |               | <b>34,711</b>                                    | <b>34,694</b> |
| <b>Mínimo / Minimum :</b>                   |  |               | <b>32,64</b>          |               |   |               | <b>0,36</b>       |               |  |               | <b>32,64</b>          |               | <b>0,026</b>                                     | <b>0,026</b>  |
| <b>Máximo / Maximum :</b>                   |  |               | <b>120.914,37</b>     |               |   |               | <b>25.284,56</b>  |               |  |               | <b>120.914,37</b>     |               | <b>64,392</b>                                    | <b>61,550</b> |