

## BBVA RMBS 22 Fondo de Titulización

### 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.  |
| <b>Interés Variable</b><br><i>Floating Interest</i>                                     | <b>2.309</b>   | <b>24,32</b>  | <b>316.911.602,60</b>   | <b>22,96</b>  | <b>129</b>                                      | <b>75,88</b>  | <b>53.887,70</b> | <b>79,69</b>  | <b>2.309</b>   | <b>24,32</b>  | <b>316.857.714,90</b>   | <b>22,96</b>  | <b>2,113%</b>          |                                   |        |       |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br><i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 2.231  | 23,49         | 306.251.019,24          | 22,19         | 128   | 75,29         | 53.387,66        | 78,95         | 2.231  | 23,49         | 306.197.631,58          | 22,18         | 2,103%                 | 1,175                             | 0,150  | 4,300 |
| M. Hipotecario Cajas de Ahorro<br><i>Mortgage Market: Savings Banks</i>                 | 20   | 0,21          | 2.244.743,69            | 0,16          | 0   | 0,00          | 0,00             | 0,00          | 20   | 0,21          | 2.244.743,69            | 0,16          | 3,810%                 | 0,160                             | -0,150 | 0,500 |
| M. Hipotecario Conjunto de Entidades<br><i>Mortgage Market: All Institutions</i>        | 58   | 0,61          | 8.415.839,67            | 0,61          | 1   | 0,59          | 500,04           | 0,74          | 58   | 0,61          | 8.415.339,63            | 0,61          | 2,034%                 | 0,131                             | 0,000  | 0,929 |
| <b>Interés Fijo</b><br><i>Fixed Interest</i>  | <b>7.187</b>   | <b>75,68</b>  | <b>1.063.387.232,25</b> | <b>77,04</b>  | <b>41</b>                                       | <b>24,12</b>  | <b>13.734,38</b> | <b>20,31</b>  | <b>7.187</b>   | <b>75,68</b>  | <b>1.063.373.497,87</b> | <b>77,04</b>  | <b>1,342%</b>          |                                   |        |       |
| <b>Total :</b>  | <b>9.496</b>   | <b>100,00</b> | <b>1.380.298.834,85</b> | <b>100,00</b> | <b>170</b>                                      | <b>100,00</b> | <b>67.622,08</b> | <b>100,00</b> | <b>9.496</b>   | <b>100,00</b> | <b>1.380.231.212,77</b> | <b>100,00</b> |                        |                                   |        |       |
| <b>Media Ponderada / Weighted Average :</b>   |  |               |                         |               |   |               |                  |               |  |               |                         |               | <b>1,519%</b>          |                                   |        |       |
| <b>Media Simple / Average :</b>   |  |               | <b>145.355,82</b>       |               |   |               | <b>397,78</b>    |               |  |               | <b>145.348,70</b>       |               | <b>1,605%</b>          |                                   |        |       |
| <b>Mínimo / Minimum :</b>   |  |               | <b>23.232,48</b>        |               |   |               | <b>115,35</b>    |               |  |               | <b>23.232,48</b>        |               | <b>0,000%</b>          |                                   |        |       |
| <b>Máximo / Maximum :</b>   |  |               | <b>1.539.658,86</b>     |               |   |               | <b>2.270,57</b>  |               |  |               | <b>1.539.658,86</b>     |               | <b>6,533%</b>          |                                   |        |       |

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.