

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*: 31/03/2023

Divisa / *Currency*: EUR

| Indices de Referencia <i>Reference Indexes</i> | Saldo Vivo de Principal <i>Outstanding Principal Balance</i> | | | | Principal Vencido Impagado <i>Overdue Principal</i> | | | | Principal Pendiente Vencimiento <i>Outstanding Principal</i> | | | | Tipo Int. <i>Int. Rate</i> | Margen s/Indice <i>Margin o/Index</i> | | |
|---|---|---------------|-------------------------|---------------|--|---------------|-------------------------|---------------|---|---------------|-------------------------|---------------|-------------------------------|--|--------|-------|
| | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Med.Pond. <i>W. Avg.</i> | M.Pond. <i>W. Avg.</i> | Min. | Max. |
| Interés Variable <i>Floating Interest</i> | 2.268 | 24,02 | 304.496.790,61 | 22,49 | 137 | 72,11 | 58.340,01 | 75,51 | 2.268 | 24,02 | 304.438.450,60 | 22,49 | 2,999% | | | |
| EURIBOR/MIBOR a 1 año (M. Hipotecario) <i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 2.190 | 23,20 | 293.992.232,28 | 21,71 | 133 | 70,00 | 56.643,22 | 73,32 | 2.190 | 23,20 | 293.935.589,06 | 21,71 | 3,006% | 1,126 | 0,150 | 4,300 |
| M. Hipotecario Cajas de Ahorro <i>Mortgage Market: Savings Banks</i> | 20 | 0,21 | 2.223.547,38 | 0,16 | 1 | 0,53 | 428,45 | 0,55 | 20 | 0,21 | 2.223.118,93 | 0,16 | 3,810% | 0,160 | -0,150 | 0,500 |
| M. Hipotecario Conjunto de Entidades <i>Mortgage Market: All Institutions</i> | 58 | 0,61 | 8.281.010,95 | 0,61 | 3 | 1,58 | 1.268,34 | 1,64 | 58 | 0,61 | 8.279.742,61 | 0,61 | 2,514% | 0,131 | 0,000 | 0,929 |
| Interés Fijo <i>Fixed Interest</i> | 7.173 | 75,98 | 1.049.523.527,74 | 77,51 | 53 | 27,89 | 18.917,20 | 24,49 | 7.173 | 75,98 | 1.049.504.610,54 | 77,51 | 1,344% | | | |
| Total : | 9.441 | 100,00 | 1.354.020.318,35 | 100,00 | 190 | 100,00 | 77.257,21 | 100,00 | 9.441 | 100,00 | 1.353.943.061,14 | 100,00 | | | | |
| Media Ponderada / <i>Weighted Average</i> : | | | | | | | | | | | | | 1,716% | | | |
| Media Simple / <i>Average</i> : | | | 143.419,16 | | | | 406,62 | | | | 143.410,98 | | 1,822% | | | |
| Mínimo / <i>Minimum</i> : | | | 7.783,57 | | | | 58,02 | | | | 7.783,57 | | 0,000% | | | |
| Máximo / <i>Maximum</i> : | | | 1.527.535,80 | | | | 2.273,98 | | | | 1.527.535,80 | | 6,634% | | | |

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.*