

BBVA RMBS 22 Fondo de Titulización

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Intervalos de Tipos de Interés Nominal Anual / Distribution by Nominal Annual Interest Rate Intervals

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

Fecha / Date: 30/06/2023

Divisa / Currency: EUR

| Intervalos de Tipos de Interés Interest Rate Intervals | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | % Tipo de Interés % Interest Rate | | | | |
|---|--|--------------|------------------|-------------------------|---|------------|------------------|------------------|--|--------------|------------------|-------------------------|--------------------------------------|-------|-------|-------|--------------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Med.Pond. W. Avg. | Min. | Max. | | |
| 0,500 | 0,999 | 999 | 10,67 | 196.142.362,47 | 14,81 | 1 | 0,49 | 626,75 | 0,76 | 999 | 10,67 | 196.141.735,72 | 14,81 | 0,846 | 0,500 | 0,990 | |
| 1,000 | 1,499 | 3.594 | 38,39 | 531.575.683,60 | 40,13 | 15 | 7,35 | 9.686,75 | 11,71 | 3.594 | 38,39 | 531.565.996,85 | 40,14 | 1,212 | 1,000 | 1,492 | |
| 1,500 | 1,999 | 1.992 | 21,28 | 251.201.801,17 | 18,97 | 22 | 10,78 | 8.201,41 | 9,92 | 1.992 | 21,28 | 251.193.599,76 | 18,97 | 1,681 | 1,500 | 1,999 | |
| 2,000 | 2,499 | 591 | 6,31 | 67.973.113,67 | 5,13 | 16 | 7,84 | 5.818,31 | 7,04 | 591 | 6,31 | 67.967.295,36 | 5,13 | 2,165 | 2,000 | 2,492 | |
| 2,500 | 2,999 | 158 | 1,69 | 18.507.652,95 | 1,40 | 6 | 2,94 | 1.814,13 | 2,19 | 158 | 1,69 | 18.505.838,82 | 1,40 | 2,674 | 2,500 | 2,983 | |
| 3,000 | 3,499 | 122 | 1,30 | 15.793.693,09 | 1,19 | 10 | 4,90 | 7.325,76 | 8,86 | 122 | 1,30 | 15.786.367,33 | 1,19 | 3,243 | 3,000 | 3,499 | |
| 3,500 | 3,999 | 287 | 3,07 | 38.600.734,56 | 2,91 | 14 | 6,86 | 5.302,00 | 6,41 | 287 | 3,07 | 38.595.432,56 | 2,91 | 3,753 | 3,500 | 3,997 | |
| 4,000 | 4,499 | 672 | 7,18 | 88.300.582,53 | 6,67 | 52 | 25,49 | 20.879,64 | 25,25 | 672 | 7,18 | 88.279.702,89 | 6,67 | 4,277 | 4,008 | 4,497 | |
| 4,500 | 4,999 | 563 | 6,01 | 71.264.990,11 | 5,38 | 46 | 22,55 | 18.338,77 | 22,18 | 563 | 6,01 | 71.246.651,34 | 5,38 | 4,677 | 4,500 | 4,997 | |
| 5,000 | 5,499 | 184 | 1,97 | 22.395.432,73 | 1,69 | 9 | 4,41 | 2.336,95 | 2,83 | 184 | 1,97 | 22.393.095,78 | 1,69 | 5,204 | 5,007 | 5,487 | |
| 5,500 | 5,999 | 124 | 1,32 | 14.534.962,35 | 1,10 | 7 | 3,43 | 1.483,48 | 1,79 | 124 | 1,32 | 14.533.478,87 | 1,10 | 5,731 | 5,500 | 5,994 | |
| 6,000 | 6,499 | 54 | 0,58 | 6.159.187,87 | 0,47 | 5 | 2,45 | 797,86 | 0,96 | 54 | 0,58 | 6.158.390,01 | 0,46 | 6,214 | 6,007 | 6,470 | |
| 6,500 | 6,999 | 15 | 0,16 | 1.411.917,02 | 0,11 | 1 | 0,49 | 77,45 | 0,09 | 15 | 0,16 | 1.411.839,57 | 0,11 | 6,683 | 6,507 | 6,862 | |
| 7,000 | 7,499 | 4 | 0,04 | 452.300,65 | 0,03 | 0 | 0,00 | 0,00 | 0,00 | 4 | 0,04 | 452.300,65 | 0,03 | 7,113 | 7,112 | 7,117 | |
| 7,500 | 7,999 | 2 | 0,02 | 164.466,77 | 0,01 | 0 | 0,00 | 0,00 | 0,00 | 2 | 0,02 | 164.466,77 | 0,01 | 7,747 | 7,612 | 7,947 | |
| Total : | | 9.361 | 100,00 | 1.324.478.881,54 | 100,00 | 204 | 100,00 | 82.689,26 | 100,00 | 9.361 | 100,00 | 1.324.396.192,28 | 100,00 | | | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | | | | | 1,954 |
| Media Simple / Average : | | | | 141.489,04 | | | | 405,34 | | | | 141.480,20 | | | | | 2,078 |
| Mínimo / Minimum : | | | | 7.731,58 | | | | 67,88 | | | | 7.731,58 | | | | | 0,500 |
| Máximo / Maximum : | | | | 1.515.394,55 | | | | 3.498,60 | | | | 1.515.394,55 | | | | | 7,947 |