

BBVA RMBS 1 Fondo de Titulización de Activos

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*: 30/09/2022

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/Índice <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> | 8.504 | 100,00 | 641.509.568,41 | 100,00 | 482 | 100,00 | 10.688.839,15 | 100,00 | 8.424 | 100,00 | 630.820.729,26 | 100,00 | 1,042% | | | |
| EURIBOR/MIBOR a 1 año (M. Hipotecario) <i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 8.226 | 96,73 | 616.426.775,01 | 96,09 | 445 | 92,32 | 8.811.010,69 | 82,43 | 8.160 | 96,87 | 607.615.764,32 | 96,32 | 1,017% | 0,738 | 0,250 | 2,250 |
| M. Hipotecario Conjunto de Entidades <i>Mortgage Market: All Institutions</i> | 278 | 3,27 | 25.082.793,40 | 3,91 | 37 | 7,68 | 1.877.828,46 | 17,57 | 264 | 3,13 | 23.204.964,94 | 3,68 | 1,689% | 0,034 | 0,000 | 0,500 |
| Total : | 8.504 | 100,00 | 641.509.568,41 | 100,00 | 482 | 100,00 | 10.688.839,15 | 100,00 | 8.424 | 100,00 | 630.820.729,26 | 100,00 | | | | |
| Media Ponderada / <i>Weighted Average</i> : | | | | | | | | | | | | | 1,042% | | | |
| Media Simple / <i>Average</i> : | | | 75.436,21 | | | | 22.176,01 | | | | 74.883,75 | | 1,019% | | | |
| Mínimo / <i>Minimum</i> : | | | 115,19 | | | | 54,39 | | | | 115,19 | | 0,000% | | | |
| Máximo / <i>Maximum</i> : | | | 278.148,91 | | | | 260.206,25 | | | | 278.148,91 | | 3,250% | | | |

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.*