

# BBVA RMBS 1 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Índices de Referencia / Distribution by Reference Indexes

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

Fecha / Date: 31/12/2023

Divisa / Currency: EUR

| Índices 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/Índice<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.  |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)      | 7.345  | 96,44 %       | 500.799.934,91        | 95,69 %       | 569   | 92,82 %       | 7.991.237,76        | 80,22 %       | 7.286  | 96,61 %       | 492.808.697,15        | 95,99 %       | 4,680%                 | 0,7421                            | -0,100 | 2,250 |
| M. Hipotecario Conjunto de Entidades        | 259  | 3,40 %        | 21.614.419,86         | 4,13 %        | 44  | 7,18 %        | 1.969.830,50        | 19,78 %       | 244  | 3,24 %        | 19.644.589,36         | 3,83 %        | 3,967%                 | 0,0381                            | -0,200 | 0,750 |
| Interés Fijo                                | 12   | 0,16 %        | 965.490,31            | 0,18 %        | 0   | 0,00 %        | 0,00                | 0,00 %        | 12   | 0,16 %        | 965.490,31            | 0,19 %        | 3,363%                 |                                   |        |       |
| <b>Total:</b>                               | <b>7.616</b>   | <b>100,00</b> | <b>523.379.845,08</b> | <b>100,00</b> | <b>613</b>                                      | <b>100,00</b> | <b>9.961.068,26</b> | <b>100,00</b> | <b>7.542</b>   | <b>100,00</b> | <b>513.418.776,82</b> | <b>100,00</b> |                        |                                   |        |       |
| <b>Media Ponderada / Weighted Average :</b> |  |               |                       |               |   |               |                     |               |  |               |                       |               | <b>4,650</b>           |                                   |        |       |
| <b>Media simple / Average:</b>              |  |               | <b>68.721,09</b>      |               |   |               | <b>16.249,70</b>    |               |  |               | <b>68.074,62</b>      |               | <b>4,612</b>           |                                   |        |       |
| <b>Mínimo / Minimum :</b>                   |  |               | <b>112,81</b>         |               |   |               | <b>79,88</b>        |               |  |               | <b>112,81</b>         |               | <b>0,185</b>           |                                   |        |       |
| <b>Máximo / Maximum:</b>                    |  |               | <b>260.206,25</b>     |               |   |               | <b>260.206,25</b>   |               |  |               | <b>255.954,02</b>     |               | <b>6,112</b>           |                                   |        |       |