

# 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: 31/08/2024

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)      | 6.893  | 96,31 %       | 450.079.926,05        | 95,49 %       | 467   | 92,84 %       | 9.217.122,51         | 83,77 %       | 6.821  | 96,45 %       | 440.862.803,54        | 95,77 %       | 4,465%                 | 0,7442                            | 0,000  | 2,250 |
| M. Hipotecario Conjunto de Entidades        | 248  | 3,47 %        | 20.042.666,38         | 4,25 %        | 36  | 7,16 %        | 1.785.257,78         | 16,23 %       | 235  | 3,32 %        | 18.257.408,60         | 3,97 %        | 4,017%                 | 0,037                             | -0,200 | 0,750 |
| Interés Fijo                                | 16   | 0,22 %        | 1.193.503,38          | 0,25 %        | 0   | 0,00 %        | 0,00                 | 0,00 %        | 16   | 0,23 %        | 1.193.503,38          | 0,26 %        | 3,199%                 |                                   |        |       |
| <b>Total:</b>                               | <b>7.157</b>   | <b>100,00</b> | <b>471.316.095,81</b> | <b>100,00</b> | <b>503</b>                                      | <b>100,00</b> | <b>11.002.380,29</b> | <b>100,00</b> | <b>7.072</b>   | <b>100,00</b> | <b>460.313.715,52</b> | <b>100,00</b> |                        |                                   |        |       |
| <b>Media Ponderada / Weighted Average :</b> |  |               |                       |               |   |               |                      |               |  |               |                       |               | <b>4,444</b>           |                                   |        |       |
| <b>Media simple / Average:</b>              |  |               | <b>65.853,86</b>      |               |   |               | <b>21.873,52</b>     |               |  |               | <b>65.089,61</b>      |               | <b>4,414</b>           |                                   |        |       |
| <b>Mínimo / Minimum :</b>                   |  |               | <b>57,28</b>          |               |   |               | <b>34,79</b>         |               |  |               | <b>57,28</b>          |               | <b>0,185</b>           |                                   |        |       |
| <b>Máximo / Maximum:</b>                    |  |               | <b>260.206,25</b>     |               |   |               | <b>260.206,25</b>    |               |  |               | <b>244.573,62</b>     |               | <b>6,073</b>           |                                   |        |       |