

# 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: 31/10/2025

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)     | 6.174                                                    | 96,18 % | 371.236.097,02   | 95,20 % | 342                                             | 90,96 % | 9.420.223,48     | 83,34 % | 6.098                                                    | 96,35 % | 361.815.873,54   | 95,56 % | 2,940%                 | 0,7467                            | 0,000  | 2,250 |
| M. Hipotecario Conjunto de Entidades       | 229                                                      | 3,57 %  | 17.551.645,52    | 4,50 %  | 34                                              | 9,04 %  | 1.882.729,21     | 16,66 % | 215                                                      | 3,40 %  | 15.668.916,31    | 4,14 %  | 2,910%                 | 0,039                             | -0,200 | 0,750 |
| Interés Fijo                               | 16                                                       | 0,25 %  | 1.152.143,45     | 0,30 %  | 0                                               | 0,00 %  | 0,00             | 0,00 %  | 16                                                       | 0,25 %  | 1.152.143,45     | 0,30 %  | 3,160%                 |                                   |        |       |
| Total:                                     | 6.419                                                    | 100,00  | 389.939.885,99   | 100,00  | 376                                             | 100,00  | 11.302.952,69    | 100,00  | 6.329                                                    | 100,00  | 378.636.933,30   | 100,00  |                        |                                   |        |       |
| Media Ponderada / Weighted Average :       |                                                          |         |                  |         |                                                 |         |                  |         |                                                          |         |                  |         | 2,939                  |                                   |        |       |
| Media simple / Average:                    |                                                          |         |                  |         |                                                 |         |                  |         |                                                          |         |                  |         | 2,925                  |                                   |        |       |
| Mínimo / Minimum :                         |                                                          |         |                  |         |                                                 |         |                  |         |                                                          |         |                  |         | 0,213                  |                                   |        |       |
| Máximo / Maximum:                          |                                                          |         |                  |         |                                                 |         |                  |         |                                                          |         |                  |         | 5,162                  |                                   |        |       |