

# BBVA RMBS 1 Fondo de Titulización de Activos

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: 30/09/2025  
Divisa / Currency: EUR

| Intervalos de Tipos de Interés<br>Interest Rate Intervals | Saldo Vivo de Principal<br>Outstanding Principal Balance |       |                  |                | Principal Vencido Impagado<br>Overdue Principal |     |                  |               | Principal Pendiente Vencimiento<br>Outstanding Principal |       |                  |                | % Tipo de Interés<br>% Interest Rate |       |       |       |  |  |
|-----------------------------------------------------------|----------------------------------------------------------|-------|------------------|----------------|-------------------------------------------------|-----|------------------|---------------|----------------------------------------------------------|-------|------------------|----------------|--------------------------------------|-------|-------|-------|--|--|
|                                                           | Num.                                                     | %     | Importe / Amount | %              | Num.                                            | %   | Importe / Amount | %             | Num.                                                     | %     | Importe / Amount | %              | Med. Ponderada<br>W. Avg.            | Min.  | Max.  |       |  |  |
| 0,000                                                     | 0,499                                                    | 24    | 0,37 %           | 2.669.210,17   | 0,68 %                                          | 24  | 5,48 %           | 2.338.578,95  | 20,63 %                                                  | 5     | 0,08 %           | 330.631,22     | 0,09 %                               | 0,300 | 0,213 | 0,498 |  |  |
| 0,500                                                     | 0,999                                                    | 35    | 0,54 %           | 3.859.670,92   | 0,98 %                                          | 35  | 7,99 %           | 3.295.788,57  | 29,07 %                                                  | 7     | 0,11 %           | 563.882,35     | 0,15 %                               | 0,577 | 0,503 | 0,984 |  |  |
| 1,000                                                     | 1,499                                                    | 10    | 0,15 %           | 1.081.088,67   | 0,27 %                                          | 10  | 2,28 %           | 1.051.908,69  | 9,28 %                                                   | 1     | 0,02 %           | 29.179,98      | 0,01 %                               | 1,213 | 1,028 | 1,489 |  |  |
| 1,500                                                     | 1,999                                                    | 15    | 0,23 %           | 1.992.411,21   | 0,50 %                                          | 10  | 2,28 %           | 1.239.745,50  | 10,94 %                                                  | 7     | 0,11 %           | 752.665,71     | 0,20 %                               | 1,881 | 1,500 | 1,994 |  |  |
| 2,000                                                     | 2,499                                                    | 25    | 0,39 %           | 2.052.586,98   | 0,52 %                                          | 4   | 0,91 %           | 573.401,59    | 5,06 %                                                   | 21    | 0,33 %           | 1.479.185,39   | 0,39 %                               | 2,326 | 2,009 | 2,481 |  |  |
| 2,500                                                     | 2,999                                                    | 3.660 | 56,61 %          | 225.098.255,12 | 57,01 %                                         | 154 | 35,16 %          | 251.099,41    | 2,21 %                                                   | 3.658 | 57,39 %          | 224.847.155,71 | 58,63 %                              | 2,813 | 2,509 | 2,998 |  |  |
| 3,000                                                     | 3,499                                                    | 2.277 | 35,22 %          | 130.033.316,50 | 32,93 %                                         | 143 | 32,65 %          | 276.625,68    | 2,44 %                                                   | 2.276 | 35,71 %          | 129.756.690,82 | 33,83 %                              | 3,185 | 3,000 | 3,498 |  |  |
| 3,500                                                     | 3,999                                                    | 380   | 5,88 %           | 24.147.036,36  | 6,12 %                                          | 34  | 7,76 %           | 103.514,80    | 0,91 %                                                   | 380   | 5,96 %           | 24.043.521,56  | 6,27 %                               | 3,655 | 3,506 | 3,986 |  |  |
| 4,000                                                     | 4,499                                                    | 25    | 0,39 %           | 2.563.040,01   | 0,65 %                                          | 12  | 2,74 %           | 1.014.350,45  | 8,95 %                                                   | 15    | 0,24 %           | 1.548.689,56   | 0,40 %                               | 4,229 | 4,016 | 4,480 |  |  |
| 4,500                                                     | 4,999                                                    | 10    | 0,15 %           | 1.061.497,73   | 0,27 %                                          | 9   | 2,05 %           | 922.903,82    | 8,14 %                                                   | 3     | 0,05 %           | 138.593,91     | 0,04 %                               | 4,731 | 4,507 | 4,907 |  |  |
| 5,000                                                     | 5,499                                                    | 4     | 0,06 %           | 301.360,22     | 0,08 %                                          | 3   | 0,68 %           | 268.636,82    | 2,37 %                                                   | 1     | 0,02 %           | 32.723,40      | 0,01 %                               | 5,162 | 5,049 | 5,162 |  |  |
| Total :                                                   |                                                          | 6.465 | 100,00           | 394.859.473,89 | 100,00                                          | 438 | 100,00           | 11.336.554,28 | 100,00                                                   | 6.374 | 100,00           | 383.522.919,61 | 100,00                               |       |       |       |  |  |
| Media Ponderada / Weighted                                |                                                          |       |                  |                |                                                 |     |                  |               |                                                          |       |                  |                |                                      | 2,989 |       |       |  |  |
| Media simple / Average:                                   |                                                          |       |                  | 61.076,48      |                                                 |     |                  | 25.882,54     |                                                          |       |                  | 60.169,90      |                                      |       |       | 2,974 |  |  |
| Mínimo / Minimum :                                        |                                                          |       |                  | 1,16           |                                                 |     |                  | 64,43         |                                                          |       |                  | 1,16           |                                      |       |       | 0,213 |  |  |
| Máximo / Maximum:                                         |                                                          |       |                  | 260.206,25     |                                                 |     |                  | 260.206,25    |                                                          |       |                  | 224.078,65     |                                      |       |       | 5,162 |  |  |