

BBVA RMBS 1 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Intervalos de Fecha de Formalización / Distribution by Arrangement Date Intervals

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

Fecha / Date: 31/10/2023

Divisa / Currency: EUR

| Intervalos anuales Annual Intervals | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | Tipo Interés Interest Rate | Antigüedad Age |
|--|--|---------------|-----------------------|---------------|---|---------------|---------------------|---------------|--|---------------|-----------------------|---------------|-------------------------------|----------------------------------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Media Pond. W. Average | M. Pond. Meses W. Avg. Months |
| 2003 | 519 | 6,69 | 23.364.379,34 | 4,33 | 20 | 4,09 | 9.489,01 | 0,10 | 519 | 6,76 | 23.354.890,33 | 4,41 | 4,251% | 241,046 |
| 2004 | 2.598 | 33,51 | 149.562.945,23 | 27,75 | 141 | 28,83 | 2.100.312,62 | 21,06 | 2.577 | 33,57 | 147.462.632,61 | 27,87 | 4,342% | 231,305 |
| 2005 | 3.566 | 46,00 | 272.180.091,66 | 50,49 | 245 | 50,10 | 5.135.144,63 | 51,48 | 3.529 | 45,97 | 267.044.947,03 | 50,47 | 4,516% | 219,258 |
| 2006 | 1.070 | 13,80 | 93.934.044,18 | 17,43 | 83 | 16,97 | 2.729.157,07 | 27,36 | 1.052 | 13,70 | 91.204.887,11 | 17,24 | 4,728% | 212,199 |
| Total : | 7.753 | 100,00 | 539.041.460,41 | 100,00 | 489 | 100,00 | 9.974.103,33 | 100,00 | 7.677 | 100,00 | 529.067.357,08 | 100,00 | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 4,492% | 222,360 |
| Media Simple / Average : | | | 69.526,82 | | | | 20.396,94 | | | | 68.915,90 | | 4,447% | 223,438 |
| Mínimo / Minimum : | | | 0,20 | | | | 0,20 | | | | 126,44 | | 0,169% | 10/03/2003 |
| Máximo / Maximum : | | | 260.206,25 | | | | 260.206,25 | | | | 258.757,12 | | 6,112% | 09/06/2006 |