

## BBVA RMBS 1 Fondo de Titulización de Activos

### Cartera de Activos Titulizados / Portfolio of Securitised Assets

#### Distribución por Intervalos de Relación Principal actual / Valor de Tasación (%CLTV) / Distribution by current Loan-to-Value Ratio (% CLTV) Intervals

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

Fecha / Date: 31/03/2023

Divisa / Currency: EUR

| Intervalos de %CLTV<br>%CLTV Intervals | Saldo Vivo de Principal<br>Outstanding Principal Balance |       |                  |                | Principal Vencido Impagado<br>Overdue Principal |    |                  |              | Principal Pendiente Vencimiento<br>Outstanding Principal |       |                  |                | %CLTV Media Ponderada<br>Weighted Average % CLTV |          |         |
|--|--|-------|------------------|----------------|---|----|------------------|--------------|--|-------|------------------|----------------|--|----------|---------|
|  | Num.   | %     | Importe / Amount | %              | Num.  | %  | Importe / Amount | %            | Num.   | %     | Importe / Amount | %              | SVP / OPB  | PPV / OP |         |
| 0,01                                   | 5,00   | 191   | 2,33             | 9.314.143,17   | 1,57  | 75 | 14,97            | 8.642.044,66 | 86,18  | 116   | 1,43             | 672.098,51     | 0,12   | 79,994   | 2,992   |
| 5,01                                   | 10,00  | 182   | 2,22             | 2.196.527,03   | 0,37  | 1  | 0,20             | 92,92        | 0,00   | 182   | 2,25             | 2.196.434,11   | 0,38   | 7,761    | 7,760   |
| 10,01                                  | 15,00  | 188   | 2,30             | 4.187.654,35   | 0,71  | 2  | 0,40             | 40.676,81    | 0,41   | 188   | 2,32             | 4.146.977,54   | 0,71   | 13,133   | 12,621  |
| 15,01                                  | 20,00  | 261   | 3,19             | 8.042.955,65   | 1,36  | 9  | 1,80             | 5.212,70     | 0,05   | 261   | 3,22             | 8.037.742,95   | 1,38   | 17,697   | 17,685  |
| 20,01                                  | 25,00  | 278   | 3,40             | 12.114.739,32  | 2,05  | 7  | 1,40             | 3.227,91     | 0,03   | 278   | 3,43             | 12.111.511,41  | 2,08   | 22,731   | 22,724  |
| 25,01                                  | 30,00  | 542   | 6,63             | 29.769.502,44  | 5,03  | 14 | 2,79             | 18.787,22    | 0,19   | 542   | 6,69             | 29.750.715,22  | 5,11   | 27,896   | 27,876  |
| 30,01                                  | 35,00  | 709   | 8,67             | 44.677.040,32  | 7,55  | 26 | 5,19             | 44.001,82    | 0,44   | 709   | 8,75             | 44.633.038,50  | 7,67   | 32,650   | 32,614  |
| 35,01                                  | 40,00  | 871   | 10,65            | 60.343.484,39  | 10,19   | 31 | 6,19             | 33.686,95    | 0,34   | 871   | 10,75            | 60.309.797,44  | 10,36  | 37,647   | 37,622  |
| 40,01                                  | 45,00  | 1.661 | 20,30            | 121.254.444,42 | 20,48   | 82 | 16,37            | 307.763,14   | 3,07   | 1.661 | 20,49            | 120.946.681,28 | 20,78  | 42,826   | 42,664  |
| 45,01                                  | 50,00  | 1.301 | 15,90            | 105.475.320,72 | 17,81   | 68 | 13,57            | 284.016,51   | 2,83   | 1.301 | 16,05            | 105.191.304,21 | 18,07  | 47,417   | 47,235  |
| 50,01                                  | 55,00  | 635   | 7,76             | 53.820.239,70  | 9,09  | 51 | 10,18            | 133.349,47   | 1,33   | 635   | 7,83             | 53.686.890,23  | 9,22   | 52,526   | 52,360  |
| 55,01                                  | 60,00  | 607   | 7,42             | 63.266.490,52  | 10,69   | 44 | 8,78             | 170.539,78   | 1,70   | 607   | 7,49             | 63.095.950,74  | 10,84  | 57,940   | 57,749  |
| 60,01                                  | 65,00  | 291   | 3,56             | 29.692.771,69  | 5,01  | 27 | 5,39             | 158.648,64   | 1,58   | 291   | 3,59             | 29.534.123,05  | 5,07   | 62,798   | 62,348  |
| 65,01                                  | 70,00  | 152   | 1,86             | 14.443.620,03  | 2,44  | 13 | 2,59             | 77.313,01    | 0,77   | 152   | 1,88             | 14.366.307,02  | 2,47   | 68,045   | 67,587  |
| 70,01                                  | 75,00  | 121   | 1,48             | 12.303.334,55  | 2,08  | 14 | 2,79             | 48.668,10    | 0,49   | 121   | 1,49             | 12.254.666,45  | 2,11   | 72,524   | 72,124  |
| 75,01                                  | 80,00  | 62    | 0,76             | 6.280.227,16   | 1,06  | 12 | 2,40             | 5.121,96     | 0,05   | 62    | 0,76             | 6.275.105,20   | 1,08   | 77,709   | 77,646  |
| 80,01                                  | 85,00  | 45    | 0,55             | 5.077.288,55   | 0,86  | 10 | 2,00             | 28.378,62    | 0,28   | 45    | 0,56             | 5.048.909,93   | 0,87   | 82,562   | 82,014  |
| 85,01                                  | 90,00  | 22    | 0,27             | 2.440.237,04   | 0,41  | 6  | 1,20             | 6.329,08     | 0,06   | 22    | 0,27             | 2.433.907,96   | 0,42   | 87,365   | 87,132  |
| 90,01                                  | 95,00  | 29    | 0,35             | 3.268.736,72   | 0,55  | 6  | 1,20             | 18.543,80    | 0,18   | 29    | 0,36             | 3.250.192,92   | 0,56   | 93,443   | 92,883  |
| 95,01                                  | 100,00   | 12    | 0,15             | 1.504.037,65   | 0,25  | 1  | 0,20             | 675,98       | 0,01   | 12    | 0,15             | 1.503.361,67   | 0,26   | 97,042   | 96,997  |
| 100,01                                 | 105,00   | 5     | 0,06             | 725.225,86     | 0,12  | 0  | 0,00             | 0,00         | 0,00   | 5     | 0,06             | 725.225,86     | 0,12   | 102,568  | 102,568 |
| 105,01                                 | 110,00   | 7     | 0,09             | 814.759,17     | 0,14  | 0  | 0,00             | 0,00         | 0,00   | 7     | 0,09             | 814.759,17     | 0,14   | 106,819  | 106,819 |
| 110,01                                 | 115,00   | 3     | 0,04             | 377.690,70     | 0,06  | 0  | 0,00             | 0,00         | 0,00   | 3     | 0,04             | 377.690,70     | 0,06   | 113,774  | 113,774 |
| 115,01                                 | 120,00   | 2     | 0,02             | 251.180,91     | 0,04  | 1  | 0,20             | 328,20       | 0,00   | 2     | 0,02             | 250.852,71     | 0,04   | 116,033  | 115,882 |
| 125,01                                 | 130,00   | 1     | 0,01             | 123.107,79     | 0,02  | 0  | 0,00             | 0,00         | 0,00   | 1     | 0,01             | 123.107,79     | 0,02   | 126,122  | 126,122 |
| 135,01                                 | 140,00   | 1     | 0,01             | 100.315,87     | 0,02  | 1  | 0,20             | 575,37       | 0,01   | 1     | 0,01             | 99.740,50      | 0,02   | 136,454  | 135,672 |
| 145,01                                 | 150,00   | 2     | 0,02             | 223.624,44     | 0,04  | 0  | 0,00             | 0,00         | 0,00   | 2     | 0,02             | 223.624,44     | 0,04   | 147,854  | 147,854 |

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|---|---|--------|------------------|--------|--|--------|------------------|--------|---|--------|------------------|--------|---|----------|
|   | Num.  | %      | Importe / Amount | %      | Num.   | %      | Importe / Amount | %      | Num.  | %      | Importe / Amount | %      | SVP / OPB   | PPV / OP |
| Total :                                     | 8.181   | 100,00 | 592.088.700,16   | 100,00 | 501  | 100,00 | 10.027.982,65    | 100,00 | 8.106   | 100,00 | 582.060.717,51   | 100,00 |   |          |
| Media Ponderada / <i>Weighted Average</i> : |   |        |                  |        |  |        |                  |        |   |        |                  |        | 47,442  | 46,695   |
| Media Simple / <i>Average</i> :             |   |        | 72.373,63        |        |  |        | 20.015,93        |        |   |        | 71.806,16        |        | 42,416  | 41,564   |
| Mínimo / <i>Minimum</i> :                   |   |        | 252,89           |        |  |        | 74,24            |        |   |        | 252,89           |        | 0,128   | 0,000    |
| Máximo / <i>Maximum</i> :                   |   |        | 268.689,56       |        |  |        | 260.206,25       |        |   |        | 268.689,56       |        | 333,336   | 149,772  |