

# BBVA RMBS 1 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

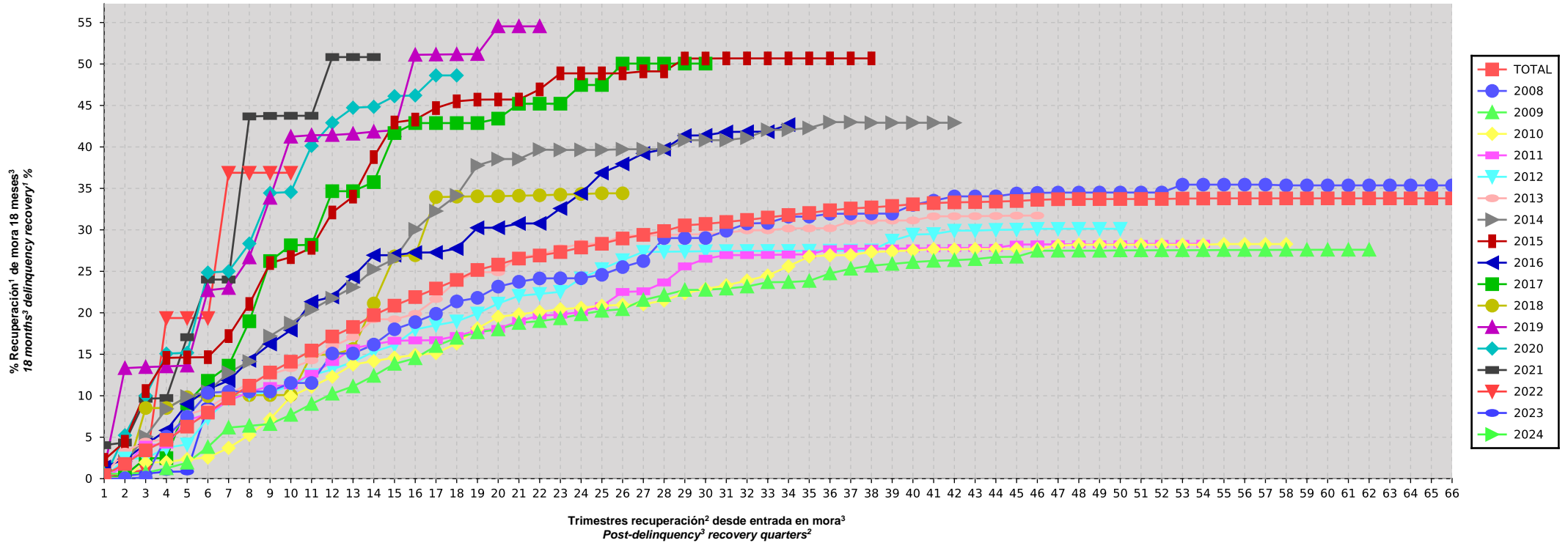
Análisis de Morosidad: Tasa de recuperación<sup>1</sup> de mora +12 meses<sup>3</sup> (años desde entrada en mora<sup>3</sup>) - Detalle por trimestres en mora<sup>2</sup>  
Delinquency analysis: 12+ months<sup>3</sup> delinquency recovery<sup>1</sup> rate (years after delinquency<sup>3</sup> occurs) - Detailed by quarters of occurrence<sup>2</sup>

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

Fecha / Date: 30/06/2024

Divisa / Currency: EUR

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<sup>1</sup> Incluye, en su caso, el valor neto contable (valor razonable minorado en un 25% como estimación costes de venta) de los inmuebles y activos no vendidos adjudicados o dados en pago al Fondo por activos titulizados. En los informes generados con anterioridad a agosto de 2015, los inmuebles adjudicados o dados en pago no vendidos se computaban en este informe por el valor de adquisición.

<sup>2</sup> Sólo se muestran datos de periodos en los que hay entradas de activos titulizados en mora por el plazo analizado o de activos titulizados incluidos adicionalmente según se especifica en la nota<sup>3</sup> siguiente.

<sup>3</sup> Incluye en su caso los activos titulizados clasificados como dudosos/fallidos por duda razonable sobre reembolso total. En los informes generados a partir de agosto de 2015, incluye además los activos titulizados dados de baja por adjudicación judicial o dación en pago de los inmuebles hipotecados, aunque se encontraran en mora por un periodo inferior al analizado en este informe. Para el cómputo de estos activos titulizados se contempla la fecha en la que se contabiliza la adjudicación o dación en pago del inmueble y el saldo vivo del principal inmediatamente anterior a esa fecha.

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Entrada en mora <sup>3</sup> Delinquency <sup>3</sup>	TOTAL	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
Saldo Vivo Activos entrada mora <sup>3</sup> (Ppal. Miles €) Outstanding Balance of Assets upon delinquency <sup>3</sup> (€ thou. Principal)	162.632,121	8.959,722	28.666,008	26.813,732	14.605,908	17.323,627	20.165,460	14.836,356	6.720,119	7.981,002	5.537,667	2.269,341	2.320,578	2.820,531	1.669,650	646,846	1.007,032	288,542
Nº activos / N°. of assets	981	43	152	145	82	97	121	90	47	57	41	21	21	26	17	5	12	4
1	0,43%	0,01%	0,59%	0,08%	0,00%	0,01%	0,52%	0,23%	2,27%	1,41%	0,03%	0,00%	1,11%	0,04%	4,04%	0,32%	0,07%	1,04%
2	1,78%	0,05%	0,60%	0,13%	1,65%	2,43%	3,26%	2,06%	4,46%	2,36%	0,42%	0,00%	13,33%	5,24%	4,37%	0,65%	0,35%	1,04%
3	3,41%	0,13%	0,72%	1,95%	4,09%	2,43%	4,46%	5,08%	10,57%	4,11%	2,45%	8,52%	13,45%	10,00%	9,63%	1,06%	0,62%	
4	4,68%	5,07%	1,25%	2,00%	4,10%	3,73%	4,73%	8,42%	14,57%	5,82%	2,48%	8,52%	13,54%	15,08%	9,72%	19,37%	0,83%	
5	6,27%	7,46%	1,92%	2,35%	7,01%	4,14%	7,67%	9,91%	14,62%	9,03%	9,10%	9,82%	13,63%	15,19%	17,06%	19,37%	0,87%	
6	7,97%	10,34%	3,81%	2,55%	7,83%	7,32%	8,51%	10,48%	14,65%	10,77%	11,80%	9,96%	22,72%	24,85%	24,01%	19,37%	8,76%	
7	9,67%	10,50%	6,16%	3,71%	9,39%	9,63%	10,07%	12,79%	17,19%	11,83%	13,63%	9,97%	22,99%	25,00%	24,01%	36,88%		
8	11,21%	10,51%	6,37%	5,27%	10,45%	10,27%	11,59%	14,13%	21,06%	14,27%	18,98%	10,08%	26,68%	28,35%	43,68%	36,88%		
9	12,80%	10,51%	6,58%	7,18%	11,18%	10,41%	12,57%	17,20%	26,00%	16,23%	26,24%	10,08%	33,86%	34,45%	43,74%	36,88%		
10	14,11%	11,54%	7,69%	9,91%	11,26%	11,18%	13,33%	18,75%	26,71%	17,91%	28,14%	10,08%	41,23%	34,56%	43,76%	36,88%		
11	15,45%	11,54%	9,01%	11,09%	12,66%	12,47%	14,26%	20,38%	27,84%	21,34%	28,20%	14,95%	41,41%	40,13%	43,76%			
12	17,14%	15,09%	10,25%	12,29%	14,06%	13,17%	15,94%	21,76%	32,10%	21,91%	34,66%	14,95%	41,44%	42,91%	50,83%			
13	18,29%	15,10%	11,13%	13,77%	15,72%	14,09%	17,06%	23,08%	34,01%	24,36%	34,66%	15,64%	41,59%	44,73%	50,83%			
14	19,72%	16,17%	12,40%	14,17%	16,21%	15,31%	19,22%	25,26%	38,78%	26,95%	35,76%	21,13%	41,84%	44,84%	50,83%			
15	20,86%	18,01%	13,84%	14,60%	16,63%	16,11%	19,22%	26,51%	42,95%	26,95%	41,67%	26,81%	42,01%	46,12%				
16	21,90%	18,88%	14,52%	14,91%	16,67%	17,99%	19,87%	30,06%	43,30%	27,26%	42,88%	26,94%	51,11%	46,21%				
17	22,93%	19,88%	16,00%	15,14%	16,70%	18,50%	21,67%	32,27%	44,68%	27,28%	42,88%	33,95%	51,14%	48,62%				
18	23,97%	21,37%	16,98%	16,31%	17,20%	18,96%	23,82%	34,15%	45,50%	27,75%	42,88%	34,00%	51,17%	48,62%				
19	25,16%	21,81%	17,65%	18,11%	17,86%	19,92%	24,91%	37,77%	45,71%	30,25%	42,88%	34,05%	51,20%					
20	25,81%	23,16%	18,00%	19,52%	18,06%	21,11%	24,89%	38,54%	45,72%	30,26%	43,42%	34,06%						

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	TOTAL	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
21	26,54%	23,75%	18,77%	19,81%	19,01%	22,05%	26,82%	38,54%	45,72%	30,77%	45,21%	34,12%	54,54%					
22	26,91%	24,15%	19,00%	20,12%	19,67%	22,28%	26,95%	39,67%	46,93%	30,78%	45,21%	34,17%	54,54%					
23	27,33%	24,16%	19,34%	20,44%	19,77%	22,53%	27,77%	39,63%	48,87%	32,58%	45,21%	34,25%						
24	27,88%	24,16%	19,82%	20,60%	20,11%	24,15%	28,32%	39,64%	48,87%	34,41%	47,47%	34,33%						
25	28,32%	24,58%	20,24%	20,85%	20,81%	25,27%	28,34%	39,64%	48,87%	36,86%	47,47%	34,41%						
26	28,96%	25,51%	20,43%	20,96%	22,52%	26,35%	29,30%	39,72%	48,87%	37,95%	50,05%	34,41%						
27	29,40%	26,24%	21,55%	21,04%	22,59%	27,35%	29,33%	39,72%	49,11%	39,23%	50,05%							
28	29,85%	29,01%	22,13%	21,48%	23,66%	27,36%	29,36%	39,72%	49,11%	39,72%	50,05%							
29	30,54%	29,01%	22,75%	22,37%	25,60%	27,39%	29,45%	40,81%	50,66%	41,37%	50,05%							
30	30,72%	29,02%	22,77%	22,87%	26,52%	27,42%	29,46%	40,81%	50,66%	41,40%	50,05%							
31	30,95%	29,89%	22,92%	23,32%	26,96%	27,45%	29,67%	40,81%	50,67%	41,81%								
32	31,20%	30,76%	23,17%	23,88%	26,96%	27,46%	29,95%	41,11%	50,67%	41,83%								
33	31,49%	30,83%	23,69%	24,49%	26,98%	27,46%	29,96%	42,06%	50,67%	41,84%								
34	31,79%	31,59%	23,70%	25,61%	27,03%	27,46%	30,17%	42,06%	50,67%	42,68%								
35	32,04%	31,60%	23,85%	26,79%	27,05%	27,49%	30,19%	42,29%	50,67%									
36	32,36%	31,94%	24,75%	26,94%	27,68%	27,50%	30,20%	42,99%	50,67%									
37	32,58%	31,95%	25,31%	26,95%	27,73%	27,50%	31,07%	42,99%	50,67%									
38	32,71%	31,96%	25,68%	27,34%	27,74%	27,52%	31,10%	42,92%	50,67%									
39	32,89%	31,96%	25,90%	27,42%	27,75%	28,70%	31,12%	42,92%										
40	33,08%	33,02%	26,11%	27,53%	27,77%	29,44%	31,14%	42,92%										
41	33,23%	33,52%	26,27%	27,68%	27,78%	29,50%	31,63%	42,92%										
42	33,32%	34,03%	26,34%	27,66%	27,81%	29,91%	31,64%	42,92%										
43	33,35%	34,04%	26,47%	27,70%	27,82%	29,91%	31,65%											
44	33,41%	34,04%	26,73%	27,70%	27,83%	30,00%	31,68%											
45	33,48%	34,38%	26,76%	27,70%	28,23%	30,03%	31,72%											
46	33,62%	34,46%	27,49%	27,70%	28,25%	30,12%	31,72%											
47	33,69%	34,50%	27,49%	28,11%	28,26%	30,12%												

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48	33,71%	34,50%	27,49%	28,21%	28,26%	30,13%												
49	33,71%	34,50%	27,48%	28,21%	28,26%	30,13%												
50	33,72%	34,50%	27,52%	28,21%	28,26%	30,13%												
51	33,72%	34,50%	27,53%	28,21%	28,31%													
52	33,73%	34,50%	27,54%	28,21%	28,31%													
53	33,78%	35,45%	27,55%	28,21%	28,31%													
54	33,78%	35,45%	27,55%	28,21%	28,33%													
55	33,80%	35,45%	27,57%	28,29%														
56	33,80%	35,45%	27,58%	28,29%														
57	33,80%	35,45%	27,58%	28,29%														
58	33,80%	35,36%	27,59%	28,29%														
59	33,80%	35,36%	27,60%															
60	33,80%	35,36%	27,60%															
61	33,80%	35,36%	27,60%															
62	33,80%	35,36%	27,61%															
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