

BBVA RMBS 1 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

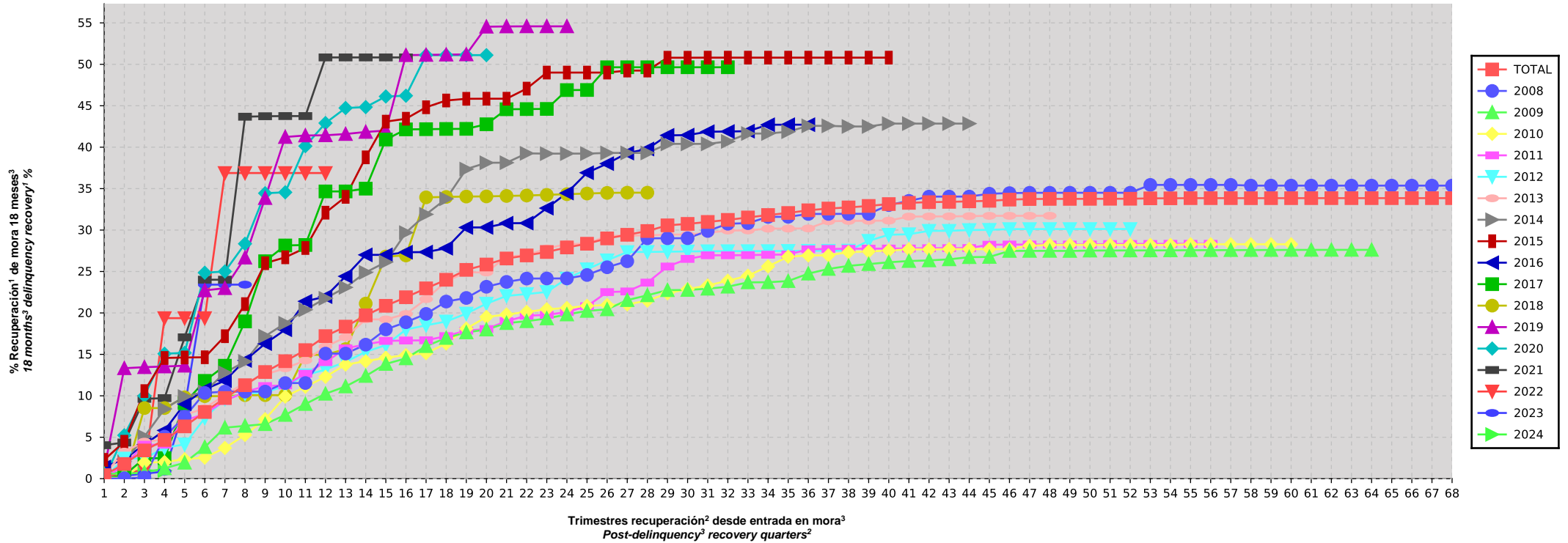
Análisis de Morosidad: Tasa de recuperación¹ de mora +12 meses³ (años desde entrada en mora³) - Detalle por trimestres en mora²
Delinquency analysis: 12+ months³ delinquency recovery¹ rate (years after delinquency³ occurs) - Detailed by quarters of occurrence²

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

Fecha / Date: 31/10/2024

Divisa / Currency: EUR

Esta serie histórica calculada a esta fecha puede diferir de las series históricas calculadas con anterioridad a consecuencia de cobros de los activos titulizados comunicados o modificados por el Administrador correspondiente con posterioridad a sus fechas de efectividad / This historical series calculated as at today's date may differ from previously calculated historical series following collections of the securitised assets communicated or modified by the relevant Servicer after their effective dates



¹ 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.

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Entrada en mora ³ Delinquency ³	TOTAL	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
Saldo Vivo Activos entrada mora ³ (Ppal. Miles €) Outstanding Balance of Assets upon delinquency ³ (€ thou. Principal)	162.998,577	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	1.028,758	633,274
Nº activos / N°. of assets	986	43	152	145	82	97	121	90	47	57	41	21	21	26	17	5	12	9
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%	0,55%
2	1,77%	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%	0,34%	0,83%
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%	0,61%	0,98%
4	4,67%	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%	0,86%	0,98%
5	6,31%	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%	8,56%	
6	8,04%	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%	23,42%	
7	9,74%	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%	23,42%	
8	11,28%	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%	23,42%	
9	12,87%	10,51%	6,58%	7,18%	11,18%	10,41%	12,57%	17,20%	26,00%	16,30%	26,24%	10,08%	33,86%	34,45%	43,74%	36,88%		
10	14,18%	11,54%	7,69%	9,91%	11,26%	11,18%	13,33%	18,75%	26,71%	17,97%	28,14%	10,08%	41,23%	34,56%	43,76%	36,88%		
11	15,51%	11,54%	9,01%	11,09%	12,66%	12,47%	14,26%	20,38%	27,84%	21,41%	28,20%	14,95%	41,41%	40,13%	43,76%	36,88%		
12	17,20%	15,09%	10,25%	12,29%	14,06%	13,17%	15,94%	21,76%	32,10%	21,97%	34,66%	14,95%	41,44%	42,91%	50,83%	36,88%		
13	18,35%	15,10%	11,13%	13,77%	15,72%	14,09%	17,06%	23,08%	34,01%	24,42%	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%	24,89%	38,78%	27,01%	35,00%	21,13%	41,84%	44,84%	50,83%			
15	20,86%	18,01%	13,84%	14,60%	16,63%	16,11%	19,22%	26,14%	43,08%	27,01%	40,92%	26,81%	42,01%	46,12%	50,83%			
16	21,89%	18,88%	14,52%	14,91%	16,67%	17,99%	19,87%	29,69%	43,43%	27,33%	42,15%	26,94%	51,11%	46,21%	50,83%			
17	22,97%	19,88%	16,00%	15,14%	16,70%	18,50%	21,67%	31,90%	44,82%	27,34%	42,17%	33,95%	51,14%	51,11%				
18	24,00%	21,37%	16,98%	16,31%	17,20%	18,96%	23,82%	33,78%	45,64%	27,81%	42,20%	34,00%	51,17%	51,11%				
19	25,20%	21,81%	17,65%	18,11%	17,86%	19,92%	24,91%	37,36%	45,84%	30,31%	42,21%	34,05%	51,20%	51,11%				
20	25,84%	23,16%	18,00%	19,52%	18,06%	21,11%	24,89%	38,12%	45,85%	30,32%	42,77%	34,06%	51,11%					

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	TOTAL	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
21	26,57%	23,75%	18,77%	19,81%	19,01%	22,05%	26,82%	38,13%	45,85%	30,83%	44,58%	34,12%	54,57%					
22	26,94%	24,15%	19,00%	20,12%	19,67%	22,28%	26,95%	39,26%	47,07%	30,84%	44,60%	34,17%	54,58%					
23	27,35%	24,16%	19,34%	20,44%	19,77%	22,53%	27,77%	39,22%	49,01%	32,65%	44,62%	34,25%	54,58%					
24	27,90%	24,16%	19,82%	20,60%	20,11%	24,15%	28,32%	39,23%	49,01%	34,47%	46,89%	34,33%	54,58%					
25	28,35%	24,58%	20,24%	20,85%	20,81%	25,27%	28,34%	39,23%	49,01%	36,92%	46,90%	34,41%						
26	28,99%	25,51%	20,43%	20,96%	22,52%	26,35%	29,30%	39,31%	49,01%	38,02%	49,65%	34,49%						
27	29,43%	26,24%	21,55%	21,04%	22,59%	27,35%	29,33%	39,31%	49,25%	39,29%	49,65%	34,51%						
28	29,89%	29,01%	22,13%	21,48%	23,66%	27,36%	29,36%	39,31%	49,25%	39,78%	49,65%	34,51%						
29	30,57%	29,01%	22,75%	22,37%	25,60%	27,39%	29,45%	40,40%	50,80%	41,43%	49,65%							
30	30,75%	29,02%	22,77%	22,87%	26,52%	27,42%	29,46%	40,40%	50,80%	41,46%	49,65%							
31	30,98%	29,89%	22,92%	23,32%	26,96%	27,45%	29,67%	40,40%	50,81%	41,87%	49,65%							
32	31,23%	30,76%	23,17%	23,88%	26,96%	27,46%	29,95%	40,70%	50,81%	41,89%	49,65%							
33	31,52%	30,83%	23,69%	24,49%	26,98%	27,46%	29,96%	41,65%	50,81%	41,93%								
34	31,82%	31,59%	23,70%	25,61%	27,03%	27,46%	30,17%	41,65%	50,81%	42,71%								
35	32,06%	31,60%	23,85%	26,79%	27,05%	27,49%	30,19%	41,87%	50,81%	42,71%								
36	32,39%	31,94%	24,75%	26,94%	27,68%	27,50%	30,20%	42,58%	50,81%	42,72%								
37	32,60%	31,95%	25,31%	26,95%	27,73%	27,50%	31,07%	42,58%	50,81%									
38	32,73%	31,96%	25,68%	27,34%	27,74%	27,52%	31,10%	42,50%	50,81%									
39	32,91%	31,96%	25,89%	27,42%	27,75%	28,70%	31,12%	42,50%	50,81%									
40	33,14%	33,02%	26,11%	27,53%	27,77%	29,44%	31,14%	42,85%	50,81%									
41	33,28%	33,52%	26,26%	27,68%	27,78%	29,50%	31,63%	42,85%										
42	33,37%	34,03%	26,34%	27,66%	27,81%	29,91%	31,64%	42,85%										
43	33,40%	34,04%	26,47%	27,70%	27,82%	29,91%	31,65%	42,85%										
44	33,46%	34,04%	26,73%	27,70%	27,83%	30,00%	31,68%	42,85%										
45	33,53%	34,38%	26,76%	27,70%	28,23%	30,03%	31,72%											
46	33,67%	34,46%	27,48%	27,70%	28,25%	30,12%	31,72%											
47	33,75%	34,50%	27,49%	28,11%	28,26%	30,12%	31,72%											

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48	33,76%	34,50%	27,49%	28,21%	28,26%	30,12%	31,72%											
49	33,76%	34,50%	27,48%	28,21%	28,26%	30,12%												
50	33,77%	34,50%	27,52%	28,21%	28,26%	30,13%												
51	33,78%	34,50%	27,53%	28,21%	28,31%	30,13%												
52	33,78%	34,50%	27,54%	28,21%	28,32%	30,13%												
53	33,83%	35,45%	27,54%	28,21%	28,32%													
54	33,83%	35,45%	27,55%	28,21%	28,34%													
55	33,85%	35,45%	27,57%	28,28%	28,34%													
56	33,85%	35,45%	27,58%	28,28%	28,34%													
57	33,85%	35,45%	27,58%	28,28%														
58	33,85%	35,36%	27,59%	28,28%														
59	33,85%	35,36%	27,60%	28,28%														
60	33,85%	35,36%	27,60%	28,28%														
61	33,85%	35,36%	27,61%															
62	33,85%	35,36%	27,61%															
63	33,85%	35,36%	27,61%															
64	33,85%	35,36%	27,61%															
65	33,85%	35,36%																
66	33,85%	35,36%																
67	33,85%	35,36%																
68	33,85%	35,36%																

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