

BBVA RMBS 5 Fondo de Titulización de Activos

Cartera de Activos Titulizados / *Portfolio of Securitised Assets*

Distribución por Indices de Referencia / *Distribution by Reference Indexes*

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

Fecha / *Date*: 31/12/2023

Divisa / *Currency*: EUR

| Indices de Referencia <i>Reference Indexes</i> | Saldo Vivo de Principal <i>Outstanding Principal Balance</i> | | | | Principal Vencido Impagado <i>Overdue Principal</i> | | | | Principal Pendiente Vencimiento <i>Outstanding Principal</i> | | | | Tipo Int. <i>Int. Rate</i> | Margen s/Índice <i>Margin o/Index</i> | | |
|---|---|---------------|-------------------------|---------------|--|---------------|-------------------------|---------------|---|---------------|-------------------------|---------------|-------------------------------|--|--------|-------|
| | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Med.Pond. <i>W. Avg.</i> | M.Pond. <i>W. Avg.</i> | Min. | Max. |
| Interés Variable <i>Floating Interest</i> | 15.126 | 99,72 | 1.520.027.268,91 | 99,60 | 1.427 | 99,93 | 12.980.063,39 | 100,00 | 15.035 | 99,71 | 1.507.047.205,52 | 99,60 | 4,792% | | | |
| EURIBOR/MIBOR a 1 año (M. Hipotecario) <i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 14.983 | 98,77 | 1.505.905.986,06 | 98,68 | 1.419 | 99,37 | 12.689.870,72 | 97,76 | 14.896 | 98,79 | 1.493.216.115,34 | 98,69 | 4,802% | 0,731 | -0,100 | 3,250 |
| M. Hipotecario Conjunto de Entidades <i>Mortgage Market: All Institutions</i> | 143 | 0,94 | 14.121.282,85 | 0,93 | 8 | 0,56 | 290.192,67 | 2,24 | 139 | 0,92 | 13.831.090,18 | 0,91 | 3,738% | 0,592 | 0,000 | 1,350 |
| Interés Fijo <i>Fixed Interest</i> | 43 | 0,28 | 6.045.160,81 | 0,40 | 1 | 0,07 | 346,06 | 0,00 | 43 | 0,29 | 6.044.814,75 | 0,40 | 2,939% | | | |
| Total : | 15.169 | 100,00 | 1.526.072.429,72 | 100,00 | 1.428 | 100,00 | 12.980.409,45 | 100,00 | 15.078 | 100,00 | 1.513.092.020,27 | 100,00 | | | | |
| Media Ponderada / <i>Weighted Average</i> : | | | | | | | | | | | | | 4,784% | | | |
| Media Simple / <i>Average</i> : | | | 100.604,68 | | | | 9.089,92 | | | | 100.350,98 | | 4,771% | | | |
| Mínimo / <i>Minimum</i> : | | | 20,41 | | | | 14,47 | | | | 20,41 | | 0,203% | | | |
| Máximo / <i>Maximum</i> : | | | 546.682,94 | | | | 546.682,94 | | | | 543.604,79 | | 7,410% | | | |

Medias ponderadas por el principal pendiente de vencimiento / *Averages weighted by the outstanding principal.*
 Tipo Interés: Tipo de interés nominal anual / *Interest Rate: Annual nominal interest rate.*