

BBVA RMBS 5 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: 30/09/2023

Divisa / Currency: EUR

| Intervalos de %CLTV %CLTV Intervals | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | %CLTV Media Ponderada Weighted Average % CLTV | | |
|--|--|-------|------------------|----------------|---|-----|------------------|---------------|--|-------|------------------|----------------|--|----------|---------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | SVP / OPB | PPV / OP | |
| 0,01 | 5,00 | 305 | 1,96 | 16.562.700,78 | 1,04 | 130 | 8,42 | 15.600.285,16 | 86,99 | 181 | 1,17 | 962.415,62 | 0,06 | 87,031 | 3,504 |
| 5,01 | 10,00 | 217 | 1,40 | 3.296.983,48 | 0,21 | 7 | 0,45 | 46.578,72 | 0,26 | 217 | 1,41 | 3.250.404,76 | 0,21 | 8,511 | 8,109 |
| 10,01 | 15,00 | 239 | 1,54 | 5.270.606,05 | 0,33 | 9 | 0,58 | 22.155,31 | 0,12 | 239 | 1,55 | 5.248.450,74 | 0,33 | 13,006 | 12,868 |
| 15,01 | 20,00 | 368 | 2,37 | 12.427.121,99 | 0,78 | 8 | 0,52 | 6.764,63 | 0,04 | 368 | 2,39 | 12.420.357,36 | 0,79 | 17,788 | 17,778 |
| 20,01 | 25,00 | 347 | 2,23 | 14.130.772,43 | 0,89 | 13 | 0,84 | 11.790,34 | 0,07 | 347 | 2,25 | 14.118.982,09 | 0,90 | 22,639 | 22,615 |
| 25,01 | 30,00 | 445 | 2,86 | 24.129.355,16 | 1,52 | 15 | 0,97 | 91.223,33 | 0,51 | 445 | 2,89 | 24.038.131,83 | 1,53 | 27,911 | 27,720 |
| 30,01 | 35,00 | 564 | 3,63 | 33.915.490,57 | 2,14 | 37 | 2,40 | 118.553,65 | 0,66 | 564 | 3,66 | 33.796.936,92 | 2,16 | 32,942 | 32,769 |
| 35,01 | 40,00 | 740 | 4,76 | 52.214.553,72 | 3,29 | 58 | 3,76 | 121.421,92 | 0,68 | 740 | 4,80 | 52.093.131,80 | 3,32 | 37,859 | 37,716 |
| 40,01 | 45,00 | 1.032 | 6,64 | 84.418.739,13 | 5,33 | 90 | 5,83 | 251.348,35 | 1,40 | 1.032 | 6,69 | 84.167.390,78 | 5,37 | 42,640 | 42,461 |
| 45,01 | 50,00 | 1.081 | 6,95 | 102.259.491,22 | 6,45 | 74 | 4,79 | 49.588,66 | 0,28 | 1.081 | 7,01 | 102.209.902,56 | 6,52 | 47,658 | 47,633 |
| 50,01 | 55,00 | 1.356 | 8,72 | 140.797.400,88 | 8,88 | 97 | 6,28 | 275.971,10 | 1,54 | 1.356 | 8,79 | 140.521.429,78 | 8,97 | 52,806 | 52,652 |
| 55,01 | 60,00 | 1.429 | 9,19 | 159.078.596,99 | 10,04 | 128 | 8,29 | 161.074,30 | 0,90 | 1.429 | 9,27 | 158.917.522,69 | 10,14 | 57,700 | 57,627 |
| 60,01 | 65,00 | 1.580 | 10,16 | 190.314.603,89 | 12,01 | 150 | 9,72 | 152.131,97 | 0,85 | 1.580 | 10,25 | 190.162.471,92 | 12,13 | 62,572 | 62,516 |
| 65,01 | 70,00 | 1.475 | 9,49 | 185.160.474,73 | 11,68 | 172 | 11,14 | 186.032,02 | 1,04 | 1.475 | 9,56 | 184.974.442,71 | 11,80 | 67,506 | 67,430 |
| 70,01 | 75,00 | 1.026 | 6,60 | 128.300.023,73 | 8,09 | 105 | 6,80 | 68.846,24 | 0,38 | 1.026 | 6,65 | 128.231.177,49 | 8,18 | 72,426 | 72,385 |
| 75,01 | 80,00 | 810 | 5,21 | 102.350.693,78 | 6,46 | 95 | 6,15 | 67.425,96 | 0,38 | 810 | 5,25 | 102.283.267,82 | 6,53 | 77,398 | 77,345 |
| 80,01 | 85,00 | 649 | 4,17 | 82.112.790,41 | 5,18 | 80 | 5,18 | 275.476,83 | 1,54 | 649 | 4,21 | 81.837.313,58 | 5,22 | 82,801 | 82,349 |
| 85,01 | 90,00 | 504 | 3,24 | 63.485.761,20 | 4,01 | 61 | 3,95 | 40.359,57 | 0,23 | 504 | 3,27 | 63.445.401,63 | 4,05 | 87,309 | 87,248 |
| 90,01 | 95,00 | 376 | 2,42 | 49.804.768,31 | 3,14 | 58 | 3,76 | 56.963,01 | 0,32 | 376 | 2,44 | 49.747.805,30 | 3,17 | 92,381 | 92,260 |
| 95,01 | 100,00 | 311 | 2,00 | 40.323.543,70 | 2,54 | 43 | 2,78 | 118.558,12 | 0,66 | 311 | 2,02 | 40.204.985,58 | 2,57 | 97,616 | 97,265 |
| 100,01 | 105,00 | 212 | 1,36 | 28.999.335,60 | 1,83 | 29 | 1,88 | 36.419,69 | 0,20 | 212 | 1,37 | 28.962.915,91 | 1,85 | 102,533 | 102,390 |
| 105,01 | 110,00 | 165 | 1,06 | 22.383.298,64 | 1,41 | 28 | 1,81 | 20.217,96 | 0,11 | 165 | 1,07 | 22.363.080,68 | 1,43 | 107,352 | 107,254 |
| 110,01 | 115,00 | 114 | 0,73 | 14.912.573,85 | 0,94 | 21 | 1,36 | 92.229,47 | 0,51 | 114 | 0,74 | 14.820.344,38 | 0,95 | 113,276 | 112,374 |
| 115,01 | 120,00 | 76 | 0,49 | 10.332.693,13 | 0,65 | 8 | 0,52 | 2.376,85 | 0,01 | 76 | 0,49 | 10.330.316,28 | 0,66 | 117,706 | 117,679 |
| 120,01 | 125,00 | 41 | 0,26 | 5.667.556,88 | 0,36 | 9 | 0,58 | 16.300,38 | 0,09 | 41 | 0,27 | 5.651.256,50 | 0,36 | 123,255 | 122,865 |
| 125,01 | 130,00 | 35 | 0,23 | 5.314.126,70 | 0,34 | 9 | 0,58 | 2.787,87 | 0,02 | 35 | 0,23 | 5.311.338,83 | 0,34 | 126,954 | 126,889 |
| 130,01 | 135,00 | 23 | 0,15 | 3.239.816,36 | 0,20 | 4 | 0,26 | 38.325,47 | 0,21 | 23 | 0,15 | 3.201.490,89 | 0,20 | 134,176 | 132,016 |
| 135,01 | 140,00 | 7 | 0,05 | 1.081.652,93 | 0,07 | 3 | 0,19 | 1.252,81 | 0,01 | 7 | 0,05 | 1.080.400,12 | 0,07 | 137,144 | 136,985 |
| 140,01 | 145,00 | 2 | 0,01 | 393.920,92 | 0,02 | 0 | 0,00 | 0,00 | 0,00 | 2 | 0,01 | 393.920,92 | 0,03 | 141,977 | 141,977 |
| 145,01 | 150,00 | 4 | 0,03 | 620.314,54 | 0,04 | 0 | 0,00 | 0,00 | 0,00 | 4 | 0,03 | 620.314,54 | 0,04 | 147,597 | 147,597 |

Medias ponderadas por el saldo vivo de principal (SVP) y por el principal pendiente de vencimiento (PPV).
Averages weighted by the outstanding principal balance (OPB) and by the outstanding principal (OP).

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

Fecha / *Date*: 30/09/2023

Divisa / *Currency*: EUR

| Intervalos de %CLTV %CLTV Intervals | | Saldo Vivo de Principal <i>Outstanding Principal Balance</i> | | | | Principal Vencido Impagado <i>Overdue Principal</i> | | | | Principal Pendiente Vencimiento <i>Outstanding Principal</i> | | | | %CLTV Media Ponderada <i>Weighted Average % CLTV</i> | |
|---|--------|---|---------------|-------------------------|---------------|--|---------------|----------------------|---------------|---|---------------|-------------------------|---------------|---|----------------|
| | | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | SVP / OPB | PPV / OP |
| 150,01 | 155,00 | 3 | 0,02 | 399.166,37 | 0,03 | 1 | 0,06 | 826,76 | 0,00 | 3 | 0,02 | 398.339,61 | 0,03 | 151,345 | 151,032 |
| 155,01 | 160,00 | 5 | 0,03 | 789.163,19 | 0,05 | 0 | 0,00 | 0,00 | 0,00 | 5 | 0,03 | 789.163,19 | 0,05 | 157,173 | 157,173 |
| 160,01 | 165,00 | 2 | 0,01 | 225.078,35 | 0,01 | 1 | 0,06 | 427,90 | 0,00 | 2 | 0,01 | 224.650,45 | 0,01 | 162,229 | 161,920 |
| 170,01 | 175,00 | 1 | 0,01 | 72.075,43 | 0,00 | 1 | 0,06 | 423,34 | 0,00 | 1 | 0,01 | 71.652,09 | 0,00 | 172,697 | 171,683 |
| 180,01 | 185,00 | 2 | 0,01 | 214.295,52 | 0,01 | 0 | 0,00 | 0,00 | 0,00 | 2 | 0,01 | 214.295,52 | 0,01 | 182,799 | 182,799 |
| Total : | | 15.546 | 100,00 | 1.584.999.540,56 | 100,00 | 1.544 | 100,00 | 17.934.137,69 | 100,00 | 15.422 | 100,00 | 1.567.065.402,87 | 100,00 | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | | 65,673 | 65,286 |
| Media Simple / Average : | | | | 101.955,46 | | | | 11.615,37 | | | | 101.612,33 | | 58,804 | 58,031 |
| Mínimo / Minimum : | | | | 30,44 | | | | 0,15 | | | | 30,44 | | 0,015 | 0,015 |
| Máximo / Maximum : | | | | 547.122,98 | | | | 456.225,70 | | | | 547.122,98 | | 364,566 | 182,806 |