

## BBVA RMBS 15 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: 31/10/2020

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   | 33                                                       | 0,12  | 1.174.902,80     | 0,04  | 11                                              | 1,04  | 1.040.767,57     | 48,24 | 22                                                       | 0,08  | 134.135,23       | 0,00  | 77,611                                           | 3,816    |
| 5,01                                   | 10,00  | 44                                                       | 0,17  | 603.956,95       | 0,02  | 0                                               | 0,00  | 0,00             | 0,00  | 44                                                       | 0,17  | 603.956,95       | 0,02  | 7,792                                            | 7,792    |
| 10,01                                  | 15,00  | 85                                                       | 0,32  | 1.999.936,18     | 0,07  | 3                                               | 0,28  | 698,21           | 0,03  | 85                                                       | 0,32  | 1.999.237,97     | 0,07  | 12,696                                           | 12,692   |
| 15,01                                  | 20,00  | 153                                                      | 0,58  | 4.759.299,26     | 0,17  | 4                                               | 0,38  | 1.183,32         | 0,05  | 153                                                      | 0,58  | 4.758.115,94     | 0,17  | 17,941                                           | 17,936   |
| 20,01                                  | 25,00  | 275                                                      | 1,04  | 11.814.866,32    | 0,43  | 7                                               | 0,66  | 2.292,66         | 0,11  | 275                                                      | 1,04  | 11.812.573,66    | 0,43  | 22,856                                           | 22,851   |
| 25,01                                  | 30,00  | 413                                                      | 1,56  | 22.445.346,08    | 0,81  | 11                                              | 1,04  | 57.498,18        | 2,67  | 413                                                      | 1,56  | 22.387.847,90    | 0,81  | 27,818                                           | 27,700   |
| 30,01                                  | 35,00  | 615                                                      | 2,32  | 41.165.516,82    | 1,49  | 20                                              | 1,89  | 13.522,99        | 0,63  | 615                                                      | 2,32  | 41.151.993,83    | 1,49  | 32,811                                           | 32,800   |
| 35,01                                  | 40,00  | 987                                                      | 3,73  | 78.614.805,17    | 2,84  | 33                                              | 3,12  | 60.376,74        | 2,80  | 987                                                      | 3,73  | 78.554.428,43    | 2,84  | 37,802                                           | 37,769   |
| 40,01                                  | 45,00  | 1.547                                                    | 5,84  | 141.056.170,49   | 5,09  | 58                                              | 5,49  | 75.741,29        | 3,51  | 1.547                                                    | 5,84  | 140.980.429,20   | 5,09  | 42,808                                           | 42,783   |
| 45,01                                  | 50,00  | 2.345                                                    | 8,85  | 229.572.436,41   | 8,29  | 99                                              | 9,37  | 102.525,34       | 4,75  | 2.345                                                    | 8,85  | 229.469.911,07   | 8,29  | 47,691                                           | 47,668   |
| 50,01                                  | 55,00  | 2.865                                                    | 10,81 | 295.450.179,19   | 10,66 | 112                                             | 10,60 | 90.383,90        | 4,19  | 2.865                                                    | 10,82 | 295.359.795,29   | 10,67 | 52,579                                           | 52,562   |
| 55,01                                  | 60,00  | 3.210                                                    | 12,12 | 340.791.875,34   | 12,30 | 117                                             | 11,07 | 115.134,87       | 5,34  | 3.210                                                    | 12,12 | 340.676.740,47   | 12,30 | 57,514                                           | 57,493   |
| 60,01                                  | 65,00  | 3.143                                                    | 11,86 | 344.108.291,82   | 12,42 | 111                                             | 10,50 | 128.274,80       | 5,95  | 3.143                                                    | 11,87 | 343.980.017,02   | 12,42 | 62,545                                           | 62,520   |
| 65,01                                  | 70,00  | 2.703                                                    | 10,20 | 299.337.102,09   | 10,80 | 102                                             | 9,65  | 109.388,39       | 5,07  | 2.703                                                    | 10,21 | 299.227.713,70   | 10,81 | 67,527                                           | 67,499   |
| 70,01                                  | 75,00  | 2.183                                                    | 8,24  | 250.573.360,97   | 9,04  | 89                                              | 8,42  | 82.132,90        | 3,81  | 2.183                                                    | 8,24  | 250.491.228,07   | 9,05  | 72,505                                           | 72,480   |
| 75,01                                  | 80,00  | 1.850                                                    | 6,98  | 216.092.622,31   | 7,80  | 71                                              | 6,72  | 78.865,13        | 3,66  | 1.850                                                    | 6,99  | 216.013.757,18   | 7,80  | 77,421                                           | 77,390   |
| 80,01                                  | 85,00  | 1.368                                                    | 5,16  | 160.442.393,08   | 5,79  | 64                                              | 6,05  | 34.363,45        | 1,59  | 1.368                                                    | 5,17  | 160.408.029,63   | 5,79  | 82,424                                           | 82,406   |
| 85,01                                  | 90,00  | 995                                                      | 3,76  | 118.865.140,42   | 4,29  | 52                                              | 4,92  | 59.363,08        | 2,75  | 995                                                      | 3,76  | 118.805.777,34   | 4,29  | 87,411                                           | 87,365   |
| 90,01                                  | 95,00  | 653                                                      | 2,46  | 80.629.541,32    | 2,91  | 42                                              | 3,97  | 40.717,44        | 1,89  | 653                                                      | 2,47  | 80.588.823,88    | 2,91  | 92,428                                           | 92,378   |
| 95,01                                  | 100,00 | 416                                                      | 1,57  | 51.538.049,67    | 1,86  | 13                                              | 1,23  | 8.698,42         | 0,40  | 416                                                      | 1,57  | 51.529.351,25    | 1,86  | 97,210                                           | 97,192   |
| 100,01                                 | 105,00 | 251                                                      | 0,95  | 32.355.980,64    | 1,17  | 14                                              | 1,32  | 6.794,42         | 0,31  | 251                                                      | 0,95  | 32.349.186,22    | 1,17  | 102,369                                          | 102,348  |
| 105,01                                 | 110,00 | 155                                                      | 0,59  | 20.606.311,77    | 0,74  | 10                                              | 0,95  | 40.708,77        | 1,89  | 155                                                      | 0,59  | 20.565.603,00    | 0,74  | 107,622                                          | 107,380  |
| 110,01                                 | 115,00 | 92                                                       | 0,35  | 11.540.205,76    | 0,42  | 4                                               | 0,38  | 1.696,64         | 0,08  | 92                                                       | 0,35  | 11.538.509,12    | 0,42  | 112,501                                          | 112,484  |
| 115,01                                 | 120,00 | 63                                                       | 0,24  | 8.444.443,20     | 0,30  | 6                                               | 0,57  | 2.481,74         | 0,12  | 63                                                       | 0,24  | 8.441.961,46     | 0,30  | 117,173                                          | 117,138  |
| 120,01                                 | 125,00 | 30                                                       | 0,11  | 4.210.505,30     | 0,15  | 0                                               | 0,00  | 0,00             | 0,00  | 30                                                       | 0,11  | 4.210.505,30     | 0,15  | 121,762                                          | 121,762  |
| 125,01                                 | 130,00 | 11                                                       | 0,04  | 1.488.489,53     | 0,05  | 1                                               | 0,09  | 2.760,30         | 0,13  | 11                                                       | 0,04  | 1.485.729,23     | 0,05  | 128,968                                          | 128,729  |
| 130,01                                 | 135,00 | 4                                                        | 0,02  | 516.858,46       | 0,02  | 1                                               | 0,09  | 276,91           | 0,01  | 4                                                        | 0,02  | 516.581,55       | 0,02  | 132,628                                          | 132,559  |
| 135,01                                 | 140,00 | 2                                                        | 0,01  | 265.309,39       | 0,01  | 1                                               | 0,09  | 236,35           | 0,01  | 2                                                        | 0,01  | 265.073,04       | 0,01  | 138,151                                          | 138,027  |
| 140,01                                 | 145,00 | 2                                                        | 0,01  | 268.423,68       | 0,01  | 1                                               | 0,09  | 503,91           | 0,02  | 2                                                        | 0,01  | 267.919,77       | 0,01  | 144,129                                          | 143,857  |
| 145,01                                 | 150,00 | 1                                                        | 0,00  | 123.271,93       | 0,00  | 0                                               | 0,00  | 0,00             | 0,00  | 1                                                        | 0,00  | 123.271,93       | 0,00  | 148,199                                          | 148,199  |

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|----------------------------------------|----------------------------------------------------------|--------|------------------|--------|-------------------------------------------------|--------|------------------|--------|----------------------------------------------------------|--------|------------------|--------|--------------------------------------------------|----------|
|                                        | Num.                                                     | %      | Importe / Amount | %      | Num.                                            | %      | Importe / Amount | %      | Num.                                                     | %      | Importe / Amount | %      | SVP / OPB                                        | PPV / OP |
| Total :                                | 26.494                                                   | 100,00 | 2.770.855.592,35 | 100,00 | 1.057                                           | 100,00 | 2.157.387,72     | 100,00 | 26.483                                                   | 100,00 | 2.768.698.204,63 | 100,00 |                                                  |          |
| Media Ponderada / Weighted Average :   |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 64,579                                           | 64,544   |
| Media Simple / Average :               |                                                          |        | 104.584,27       |        |                                                 |        | 2.041,05         |        |                                                          |        | 104.546,24       |        | 61,924                                           | 61,863   |
| Mínimo / Minimum :                     |                                                          |        | 428,72           |        |                                                 |        | 0,09             |        |                                                          |        | 428,72           |        | 0,280                                            | 0,280    |
| Máximo / Maximum :                     |                                                          |        | 318.898,37       |        |                                                 |        | 189.858,02       |        |                                                          |        | 318.898,37       |        | 148,199                                          | 148,199  |