

# BBVA RMBS 20 Fondo de Titulización

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Intervalos de Tipos de Interés Nominal Anual/ Distribution by Nominal Annual Interest Rate Intervals

Activos / Assets: Préstamos hipotecarios vivienda (PHs/CTHs) / Residential mortgage loans (PTCs/MCs)  
Fecha / Date: 31/10/2024  
Divisa / Currency: EUR

| Intervalos de Tipos de Interés<br><i>Interest Rate Intervals</i> | Saldo Vivo de Principal<br><i>Outstanding Principal Balance</i> |        |                         |                  | Principal Vencido Impagado<br><i>Overdue Principal</i> |     |                         |            | Principal Pendiente Vencimiento<br><i>Outstanding Principal</i> |        |                         |                  | % Tipo de Interés<br><i>% Interest Rate</i> |       |       |       |
|------------------------------------------------------------------|-----------------------------------------------------------------|--------|-------------------------|------------------|--------------------------------------------------------|-----|-------------------------|------------|-----------------------------------------------------------------|--------|-------------------------|------------------|---------------------------------------------|-------|-------|-------|
|                                                                  | Num.                                                            | %      | Importe / <i>Amount</i> | %                | Num.                                                   | %   | Importe / <i>Amount</i> | %          | Num.                                                            | %      | Importe / <i>Amount</i> | %                | Med. Pond.<br><i>W. Avg.</i>                | Min.  | Max.  |       |
| 0,500                                                            | 0,999                                                           | 173    | 1,07 %                  | 31.102.868,79    | 1,75 %                                                 | 0   | 0,00 %                  | 0,00       | 0,00 %                                                          | 173    | 1,07 %                  | 31.102.868,79    | 1,75 %                                      | 0,878 | 0,600 | 0,990 |
| 1,000                                                            | 1,499                                                           | 3.176  | 19,61 %                 | 384.781.097,44   | 21,62 %                                                | 4   | 1,40 %                  | 1.118,05   | 0,12 %                                                          | 3.176  | 19,62 %                 | 384.779.979,39   | 21,63 %                                     | 1,289 | 1,000 | 1,490 |
| 1,500                                                            | 1,999                                                           | 4.081  | 25,20 %                 | 454.446.635,44   | 25,53 %                                                | 19  | 6,67 %                  | 6.769,19   | 0,72 %                                                          | 4.081  | 25,21 %                 | 454.439.866,25   | 25,55 %                                     | 1,677 | 1,500 | 1,990 |
| 2,000                                                            | 2,499                                                           | 1.999  | 12,34 %                 | 201.728.085,08   | 11,33 %                                                | 31  | 10,88 %                 | 10.793,58  | 1,15 %                                                          | 1.999  | 12,35 %                 | 201.717.291,50   | 11,34 %                                     | 2,211 | 2,000 | 2,490 |
| 2,500                                                            | 2,999                                                           | 1.101  | 6,80 %                  | 117.334.499,90   | 6,59 %                                                 | 18  | 6,32 %                  | 34.870,24  | 3,71 %                                                          | 1.101  | 6,80 %                  | 117.299.629,66   | 6,59 %                                      | 2,681 | 2,500 | 2,990 |
| 3,000                                                            | 3,499                                                           | 462    | 2,85 %                  | 47.468.519,04    | 2,67 %                                                 | 17  | 5,96 %                  | 14.443,47  | 1,54 %                                                          | 462    | 2,85 %                  | 47.454.075,57    | 2,67 %                                      | 3,200 | 3,000 | 3,490 |
| 3,500                                                            | 3,999                                                           | 667    | 4,12 %                  | 68.749.212,88    | 3,86 %                                                 | 38  | 13,33 %                 | 31.734,54  | 3,38 %                                                          | 667    | 4,12 %                  | 68.717.478,34    | 3,86 %                                      | 3,789 | 3,500 | 3,998 |
| 4,000                                                            | 4,499                                                           | 1.419  | 8,76 %                  | 150.855.038,47   | 8,48 %                                                 | 53  | 18,60 %                 | 36.798,19  | 3,92 %                                                          | 1.419  | 8,76 %                  | 150.818.240,28   | 8,48 %                                      | 4,268 | 4,000 | 4,496 |
| 4,500                                                            | 4,999                                                           | 2.129  | 13,15 %                 | 228.560.305,24   | 12,84 %                                                | 62  | 21,75 %                 | 32.045,84  | 3,41 %                                                          | 2.129  | 13,15 %                 | 228.528.259,40   | 12,85 %                                     | 4,721 | 4,500 | 4,999 |
| 5,000                                                            | 5,499                                                           | 671    | 4,14 %                  | 66.227.787,72    | 3,72 %                                                 | 25  | 8,77 %                  | 305.446,66 | 32,51 %                                                         | 669    | 4,13 %                  | 65.922.341,06    | 3,71 %                                      | 5,190 | 5,000 | 5,499 |
| 5,500                                                            | 5,999                                                           | 224    | 1,38 %                  | 20.325.315,17    | 1,14 %                                                 | 11  | 3,86 %                  | 275.544,26 | 29,33 %                                                         | 222    | 1,37 %                  | 20.049.770,91    | 1,13 %                                      | 5,712 | 5,500 | 6,000 |
| 6,000                                                            | 6,499                                                           | 65     | 0,40 %                  | 4.993.751,80     | 0,28 %                                                 | 3   | 1,05 %                  | 185.680,49 | 19,76 %                                                         | 64     | 0,40 %                  | 4.808.071,31     | 0,27 %                                      | 6,222 | 6,000 | 6,489 |
| 6,500                                                            | 6,999                                                           | 21     | 0,13 %                  | 2.023.696,40     | 0,11 %                                                 | 0   | 0,00 %                  | 0,00       | 0,00 %                                                          | 21     | 0,13 %                  | 2.023.696,40     | 0,11 %                                      | 6,633 | 6,503 | 6,903 |
| 7,000                                                            | 7,499                                                           | 5      | 0,03 %                  | 458.805,19       | 0,03 %                                                 | 3   | 1,05 %                  | 1.236,18   | 0,13 %                                                          | 5      | 0,03 %                  | 457.569,01       | 0,03 %                                      | 7,084 | 7,016 | 7,262 |
| 7,500                                                            | 7,999                                                           | 3      | 0,02 %                  | 841.473,59       | 0,05 %                                                 | 1   | 0,35 %                  | 2.980,20   | 0,32 %                                                          | 3      | 0,02 %                  | 838.493,39       | 0,05 %                                      | 7,568 | 7,550 | 7,680 |
| Total :                                                          |                                                                 | 16.196 | 100,00                  | 1.779.897.092,15 | 100,00                                                 | 285 | 100,00                  | 939.460,89 | 100,00                                                          | 16.191 | 100,00                  | 1.778.957.631,26 | 100,00                                      |       |       |       |
| Media Ponderada / <i>Weighted</i>                                |                                                                 |        |                         |                  |                                                        |     |                         |            |                                                                 |        |                         |                  |                                             | 2,637 |       |       |
| Media simple / <i>Average:</i>                                   |                                                                 |        |                         |                  |                                                        |     |                         |            |                                                                 |        |                         |                  |                                             | 2,714 |       |       |
| Mínimo / <i>Minimum :</i>                                        |                                                                 |        |                         |                  |                                                        |     |                         |            |                                                                 |        |                         |                  |                                             | 0,600 |       |       |
| Máximo / <i>Maximum:</i>                                         |                                                                 |        |                         |                  |                                                        |     |                         |            |                                                                 |        |                         |                  |                                             | 7,680 |       |       |