

# 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: 31/12/2024  
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                                                           | 172    | 1,07 %                  | 30.648.132,85    | 1,75 %                                                 | 0   | 0,00 %                  | 0,00         | 0,00 %                                                          | 172    | 1,07 %                  | 30.648.132,85    | 1,75 %                                      | 0,878 | 0,600 | 0,990 |
| 1,000                                                            | 1,499                                                           | 3.155  | 19,63 %                 | 379.095.720,39   | 21,65 %                                                | 13  | 3,63 %                  | 5.664,02     | 0,54 %                                                          | 3.155  | 19,64 %                 | 379.090.056,37   | 21,66 %                                     | 1,289 | 1,000 | 1,490 |
| 1,500                                                            | 1,999                                                           | 4.073  | 25,34 %                 | 450.284.000,48   | 25,71 %                                                | 42  | 11,73 %                 | 14.722,24    | 1,41 %                                                          | 4.073  | 25,35 %                 | 450.269.278,24   | 25,73 %                                     | 1,677 | 1,500 | 1,990 |
| 2,000                                                            | 2,499                                                           | 1.990  | 12,38 %                 | 199.730.188,35   | 11,41 %                                                | 37  | 10,34 %                 | 13.035,38    | 1,25 %                                                          | 1.990  | 12,39 %                 | 199.717.152,97   | 11,41 %                                     | 2,210 | 2,000 | 2,490 |
| 2,500                                                            | 2,999                                                           | 1.107  | 6,89 %                  | 116.439.694,84   | 6,65 %                                                 | 27  | 7,54 %                  | 39.921,93    | 3,83 %                                                          | 1.107  | 6,89 %                  | 116.399.772,91   | 6,65 %                                      | 2,686 | 2,500 | 2,996 |
| 3,000                                                            | 3,499                                                           | 880    | 5,48 %                  | 90.483.847,35    | 5,17 %                                                 | 37  | 10,34 %                 | 171.929,41   | 16,50 %                                                         | 879    | 5,47 %                  | 90.311.917,94    | 5,16 %                                      | 3,262 | 3,000 | 3,496 |
| 3,500                                                            | 3,999                                                           | 1.411  | 8,78 %                  | 150.441.939,31   | 8,59 %                                                 | 66  | 18,44 %                 | 35.805,14    | 3,44 %                                                          | 1.411  | 8,78 %                  | 150.406.134,17   | 8,59 %                                      | 3,762 | 3,500 | 3,998 |
| 4,000                                                            | 4,499                                                           | 1.398  | 8,70 %                  | 144.614.993,44   | 8,26 %                                                 | 52  | 14,53 %                 | 41.239,97    | 3,96 %                                                          | 1.398  | 8,70 %                  | 144.573.753,47   | 8,26 %                                      | 4,245 | 4,000 | 4,496 |
| 4,500                                                            | 4,999                                                           | 1.330  | 8,28 %                  | 136.888.979,85   | 7,82 %                                                 | 49  | 13,69 %                 | 27.431,53    | 2,63 %                                                          | 1.330  | 8,28 %                  | 136.861.548,32   | 7,82 %                                      | 4,700 | 4,500 | 4,991 |
| 5,000                                                            | 5,499                                                           | 393    | 2,45 %                  | 38.067.618,45    | 2,17 %                                                 | 22  | 6,15 %                  | 302.183,46   | 29,00 %                                                         | 391    | 2,43 %                  | 37.765.434,99    | 2,16 %                                      | 5,195 | 5,000 | 5,491 |
| 5,500                                                            | 5,999                                                           | 110    | 0,68 %                  | 9.723.684,36     | 0,56 %                                                 | 8   | 2,23 %                  | 199.438,20   | 19,14 %                                                         | 109    | 0,68 %                  | 9.524.246,16     | 0,54 %                                      | 5,726 | 5,500 | 5,980 |
| 6,000                                                            | 6,499                                                           | 37     | 0,23 %                  | 2.735.461,11     | 0,16 %                                                 | 4   | 1,12 %                  | 186.295,37   | 17,88 %                                                         | 36     | 0,22 %                  | 2.549.165,74     | 0,15 %                                      | 6,214 | 6,000 | 6,489 |
| 6,500                                                            | 6,999                                                           | 10     | 0,06 %                  | 946.303,74       | 0,05 %                                                 | 0   | 0,00 %                  | 0,00         | 0,00 %                                                          | 10     | 0,06 %                  | 946.303,74       | 0,05 %                                      | 6,602 | 6,503 | 6,903 |
| 7,000                                                            | 7,499                                                           | 3      | 0,02 %                  | 301.264,81       | 0,02 %                                                 | 0   | 0,00 %                  | 0,00         | 0,00 %                                                          | 3      | 0,02 %                  | 301.264,81       | 0,02 %                                      | 7,063 | 7,016 | 7,262 |
| 7,500                                                            | 7,999                                                           | 2      | 0,01 %                  | 771.480,48       | 0,04 %                                                 | 1   | 0,28 %                  | 4.512,59     | 0,43 %                                                          | 2      | 0,01 %                  | 766.967,89       | 0,04 %                                      | 7,558 | 7,550 | 7,640 |
| Total :                                                          |                                                                 | 16.071 | 100,00                  | 1.751.173.309,81 | 100,00                                                 | 358 | 100,00                  | 1.042.179,24 | 100,00                                                          | 16.066 | 100,00                  | 1.750.131.130,57 | 100,00                                      |       |       |       |
| Media Ponderada / <i>Weighted</i>                                |                                                                 |        |                         |                  |                                                        |     |                         |              |                                                                 |        |                         |                  |                                             | 2,527 |       |       |
| Media simple / <i>Average</i> :                                  |                                                                 |        |                         | 108.964,80       | 2.911,12                                               |     |                         |              | 108.933,84                                                      |        |                         |                  | 2,601                                       |       |       |       |
| Mínimo / <i>Minimum</i> :                                        |                                                                 |        |                         | 61,39            | 0,30                                                   |     |                         |              | 61,39                                                           |        |                         |                  | 0,600                                       |       |       |       |
| Máximo / <i>Maximum</i> :                                        |                                                                 |        |                         | 1.195.465,39     | 197.427,52                                             |     |                         |              | 1.191.601,63                                                    |        |                         |                  | 7,640                                       |       |       |       |