

BBVA RMBS 10 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 %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 | 13 | 0,17 | 735.175,02 | 0,07 | 6 | 2,21 | 718.912,44 | 69,46 | 7 | 0,09 | 16.262,58 | 0,00 | 86,968 | 2,875 |
| 5,01 | 10,00 | 10 | 0,13 | 117.491,25 | 0,01 | 0 | 0,00 | 0,00 | 0,00 | 10 | 0,13 | 117.491,25 | 0,01 | 7,009 | 7,009 |
| 10,01 | 15,00 | 14 | 0,18 | 411.838,88 | 0,04 | 0 | 0,00 | 0,00 | 0,00 | 14 | 0,18 | 411.838,88 | 0,04 | 12,340 | 12,340 |
| 15,01 | 20,00 | 20 | 0,26 | 646.778,12 | 0,06 | 0 | 0,00 | 0,00 | 0,00 | 20 | 0,26 | 646.778,12 | 0,06 | 17,451 | 17,451 |
| 20,01 | 25,00 | 19 | 0,24 | 743.546,26 | 0,07 | 0 | 0,00 | 0,00 | 0,00 | 19 | 0,24 | 743.546,26 | 0,07 | 22,422 | 22,422 |
| 25,01 | 30,00 | 34 | 0,43 | 2.006.782,94 | 0,20 | 0 | 0,00 | 0,00 | 0,00 | 34 | 0,43 | 2.006.782,94 | 0,20 | 28,147 | 28,147 |
| 30,01 | 35,00 | 45 | 0,57 | 2.954.546,27 | 0,29 | 0 | 0,00 | 0,00 | 0,00 | 45 | 0,58 | 2.954.546,27 | 0,29 | 32,745 | 32,745 |
| 35,01 | 40,00 | 65 | 0,83 | 5.103.783,66 | 0,50 | 0 | 0,00 | 0,00 | 0,00 | 65 | 0,83 | 5.103.783,66 | 0,50 | 37,694 | 37,694 |
| 40,01 | 45,00 | 81 | 1,03 | 6.372.174,98 | 0,63 | 0 | 0,00 | 0,00 | 0,00 | 81 | 1,04 | 6.372.174,98 | 0,63 | 42,954 | 42,954 |
| 45,01 | 50,00 | 141 | 1,80 | 13.727.584,44 | 1,36 | 3 | 1,10 | 8.469,73 | 0,82 | 141 | 1,80 | 13.719.114,71 | 1,36 | 47,663 | 47,630 |
| 50,01 | 55,00 | 250 | 3,19 | 25.849.164,80 | 2,55 | 5 | 1,84 | 8.554,79 | 0,83 | 250 | 3,20 | 25.840.610,01 | 2,56 | 52,735 | 52,715 |
| 55,01 | 60,00 | 491 | 6,27 | 58.619.666,73 | 5,79 | 10 | 3,68 | 5.653,47 | 0,55 | 491 | 6,28 | 58.614.013,26 | 5,80 | 57,816 | 57,810 |
| 60,01 | 65,00 | 787 | 10,05 | 101.824.126,86 | 10,06 | 19 | 6,99 | 49.634,43 | 4,80 | 787 | 10,06 | 101.774.492,43 | 10,07 | 62,919 | 62,885 |
| 65,01 | 70,00 | 871 | 11,12 | 115.577.712,90 | 11,42 | 34 | 12,50 | 41.840,79 | 4,04 | 871 | 11,13 | 115.535.872,11 | 11,43 | 67,527 | 67,498 |
| 70,01 | 75,00 | 846 | 10,80 | 117.571.379,37 | 11,62 | 35 | 12,87 | 26.896,80 | 2,60 | 846 | 10,81 | 117.544.482,57 | 11,63 | 72,528 | 72,511 |
| 75,01 | 80,00 | 857 | 10,95 | 119.558.011,89 | 11,81 | 27 | 9,93 | 17.724,38 | 1,71 | 857 | 10,95 | 119.540.287,51 | 11,83 | 77,447 | 77,435 |
| 80,01 | 85,00 | 587 | 7,50 | 75.336.733,51 | 7,44 | 26 | 9,56 | 32.117,94 | 3,10 | 587 | 7,50 | 75.304.615,57 | 7,45 | 82,456 | 82,417 |
| 85,01 | 90,00 | 591 | 7,55 | 75.914.510,37 | 7,50 | 19 | 6,99 | 13.733,50 | 1,33 | 591 | 7,55 | 75.900.776,87 | 7,51 | 87,536 | 87,518 |
| 90,01 | 95,00 | 506 | 6,46 | 64.176.222,28 | 6,34 | 11 | 4,04 | 29.278,58 | 2,83 | 506 | 6,47 | 64.146.943,70 | 6,35 | 92,566 | 92,519 |
| 95,01 | 100,00 | 434 | 5,54 | 57.828.361,81 | 5,71 | 20 | 7,35 | 38.642,44 | 3,73 | 434 | 5,55 | 57.789.719,37 | 5,72 | 97,523 | 97,450 |
| 100,01 | 105,00 | 340 | 4,34 | 46.899.398,44 | 4,63 | 17 | 6,25 | 10.057,96 | 0,97 | 340 | 4,35 | 46.889.340,48 | 4,64 | 102,391 | 102,369 |
| 105,01 | 110,00 | 233 | 2,98 | 32.772.618,40 | 3,24 | 3 | 1,10 | 5.915,47 | 0,57 | 233 | 2,98 | 32.766.702,93 | 3,24 | 107,365 | 107,344 |
| 110,01 | 115,00 | 181 | 2,31 | 25.609.917,01 | 2,53 | 7 | 2,57 | 3.169,05 | 0,31 | 181 | 2,31 | 25.606.747,96 | 2,53 | 112,520 | 112,506 |
| 115,01 | 120,00 | 145 | 1,85 | 21.719.051,84 | 2,15 | 6 | 2,21 | 3.191,00 | 0,31 | 145 | 1,85 | 21.715.860,84 | 2,15 | 117,452 | 117,435 |
| 120,01 | 125,00 | 97 | 1,24 | 14.296.460,05 | 1,41 | 6 | 2,21 | 2.503,02 | 0,24 | 97 | 1,24 | 14.293.957,03 | 1,41 | 122,685 | 122,663 |
| 125,01 | 130,00 | 67 | 0,86 | 10.590.961,39 | 1,05 | 7 | 2,57 | 2.530,33 | 0,24 | 67 | 0,86 | 10.588.431,06 | 1,05 | 127,256 | 127,225 |
| 130,01 | 135,00 | 52 | 0,66 | 7.233.030,01 | 0,71 | 3 | 1,10 | 1.361,38 | 0,13 | 52 | 0,66 | 7.231.668,63 | 0,72 | 132,065 | 132,040 |
| 135,01 | 140,00 | 28 | 0,36 | 3.849.259,70 | 0,38 | 4 | 1,47 | 999,92 | 0,10 | 28 | 0,36 | 3.848.259,78 | 0,38 | 136,734 | 136,699 |
| 140,01 | 145,00 | 13 | 0,17 | 2.112.158,62 | 0,21 | 3 | 1,10 | 13.229,25 | 1,28 | 13 | 0,17 | 2.098.929,37 | 0,21 | 143,140 | 142,196 |
| 145,01 | 150,00 | 10 | 0,13 | 1.576.345,03 | 0,16 | 1 | 0,37 | 589,66 | 0,06 | 10 | 0,13 | 1.575.755,37 | 0,16 | 147,694 | 147,637 |

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|---|--|---------------|-------------------------|---------------|---|---------------|---------------------|---------------|--|---------------|-------------------------|---------------|--|----------------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | SVP / OPB | PPV / OP |
| 150,01 155,00 | 1 | 0,01 | 104.833,69 | 0,01 | 0 | 0,00 | 0,00 | 0,00 | 1 | 0,01 | 104.833,69 | 0,01 | 153,112 | 153,112 |
| 155,01 160,00 | 1 | 0,01 | 89.462,49 | 0,01 | 0 | 0,00 | 0,00 | 0,00 | 1 | 0,01 | 89.462,49 | 0,01 | 156,038 | 156,038 |
| Total : | 7.830 | 100,00 | 1.011.929.089,01 | 100,00 | 272 | 100,00 | 1.035.006,33 | 100,00 | 7.824 | 100,00 | 1.010.894.082,68 | 100,00 | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 80,500 | 80,466 |
| Media Simple / Average : | | | 129.237,43 | | | | 3.805,17 | | | | 129.204,25 | | 78,595 | 78,502 |
| Mínimo / Minimum : | | | 67,33 | | | | 110,98 | | | | 67,33 | | 0,024 | 0,024 |
| Máximo / Maximum : | | | 553.264,54 | | | | 180.009,19 | | | | 553.264,54 | | 156,038 | 156,038 |