

BBVA RMBS 20 Fondo de Titulización

Cartera de Activos Titulizados / *Portfolio of Securitised Assets*

Distribución por Indices de Referencia / *Distribution by Reference Indexes*

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

Fecha / *Date*: 30/06/2023

Divisa / *Currency*: EUR

| Indices de Referencia <i>Reference Indexes</i> | Saldo Vivo de Principal <i>Outstanding Principal Balance</i> | | | | Principal Vencido Impagado <i>Overdue Principal</i> | | | | Principal Pendiente Vencimiento <i>Outstanding Principal</i> | | | | Tipo Int. <i>Int. Rate</i> | Margen s/Indice <i>Margin o/Index</i> | | |
|---|---|---------------|-------------------------|---------------|--|---------------|-------------------------|---------------|---|---------------|-------------------------|---------------|-------------------------------|--|--------|-------|
| | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Med.Pond. <i>W. Avg.</i> | M.Pond. <i>W. Avg.</i> | Min. | Max. |
| Interés Variable <i>Floating Interest</i> | 6.038 | 34,96 | 710.473.544,20 | 34,91 | 184 | 58,97 | 285.735,41 | 50,23 | 6.036 | 34,96 | 710.187.808,79 | 34,91 | 4,459% | | | |
| EURIBOR/MIBOR a 1 año (M. Hipotecario) <i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 5.888 | 34,09 | 692.951.407,96 | 34,05 | 178 | 57,05 | 283.163,61 | 49,78 | 5.886 | 34,09 | 692.668.244,35 | 34,05 | 4,483% | 1,114 | -0,100 | 7,000 |
| M. Hipotecario Cajas de Ahorro <i>Mortgage Market: Savings Banks</i> | 50 | 0,29 | 6.063.707,23 | 0,30 | 0 | 0,00 | 0,00 | 0,00 | 50 | 0,29 | 6.063.707,23 | 0,30 | 3,980% | 0,253 | 0,000 | 0,850 |
| M. Hipotecario Conjunto de Entidades <i>Mortgage Market: All Institutions</i> | 100 | 0,58 | 11.458.429,01 | 0,56 | 6 | 1,92 | 2.571,80 | 0,45 | 100 | 0,58 | 11.455.857,21 | 0,56 | 3,301% | 0,204 | 0,000 | 1,700 |
| Interés Fijo <i>Fixed Interest</i> | 11.232 | 65,04 | 1.324.617.447,97 | 65,09 | 128 | 41,03 | 283.082,66 | 49,77 | 11.230 | 65,04 | 1.324.334.365,31 | 65,09 | 1,750% | | | |
| Total : | 17.270 | 100,00 | 2.035.090.992,17 | 100,00 | 312 | 100,00 | 568.818,07 | 100,00 | 17.266 | 100,00 | 2.034.522.174,10 | 100,00 | | | | |
| Media Ponderada / <i>Weighted Average</i> : | | | | | | | | | | | | | 2,696% | | | |
| Media Simple / <i>Average</i> : | | | 117.839,66 | | | | 1.823,13 | | | | 117.834,02 | | 2,745% | | | |
| Mínimo / <i>Minimum</i> : | | | 1.798,08 | | | | 0,02 | | | | 1.798,08 | | 0,527% | | | |
| Máximo / <i>Maximum</i> : | | | 1.255.423,76 | | | | 164.110,69 | | | | 1.255.423,76 | | 10,647% | | | |

Medias ponderadas por el principal pendiente de vencimiento / *Averages weighted by the outstanding principal.*
Tipo Interés: Tipo de interés nominal anual / *Interest Rate: Annual nominal interest rate.*