

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: 31/08/2023

Divisa / Currency: EUR

| Indices de Referencia Reference Indexes | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | Tipo Int. Int. Rate | Margen s/Índice Margin o/Index | | |
|---|--|---------------|-------------------------|---------------|---|---------------|-------------------|---------------|--|---------------|-------------------------|---------------|------------------------|-----------------------------------|--------|-------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Med.Pond. W. Avg. | M.Pond. W. Avg. | Min. | Max. |
| Interés Variable <i>Floating Interest</i> | 5.928 | 34,59 | 686.096.113,86 | 34,32 | 245 | 60,05 | 310.646,87 | 51,04 | 5.926 | 34,59 | 685.785.466,99 | 34,32 | 4,700% | | | |
| EURIBOR/MIBOR a 1 año (M. Hipotecario) <i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 5.778 | 33,72 | 668.796.171,84 | 33,46 | 239 | 58,58 | 306.550,26 | 50,37 | 5.776 | 33,71 | 668.489.621,58 | 33,45 | 4,723% | 1,114 | -0,100 | 7,000 |
| M. Hipotecario Cajas de Ahorro <i>Mortgage Market: Savings Banks</i> | 50 | 0,29 | 6.020.139,31 | 0,30 | 1 | 0,25 | 553,91 | 0,09 | 50 | 0,29 | 6.019.585,40 | 0,30 | 3,963% | 0,255 | 0,000 | 0,850 |
| M. Hipotecario Conjunto de Entidades <i>Mortgage Market: All Institutions</i> | 100 | 0,58 | 11.279.802,71 | 0,56 | 5 | 1,23 | 3.542,70 | 0,58 | 100 | 0,58 | 11.276.260,01 | 0,56 | 3,694% | 0,215 | 0,000 | 2,250 |
| Interés Fijo <i>Fixed Interest</i> | 11.209 | 65,41 | 1.312.865.820,29 | 65,68 | 163 | 39,95 | 297.999,33 | 48,96 | 11.207 | 65,41 | 1.312.567.820,96 | 65,68 | 1,756% | | | |
| Total : | 17.137 | 100,00 | 1.998.961.934,15 | 100,00 | 408 | 100,00 | 608.646,20 | 100,00 | 17.133 | 100,00 | 1.998.353.287,95 | 100,00 | | | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 2,766% | | | |
| Media Simple / Average : | | | 116.645,97 | | | | 1.491,78 | | | | 116.637,68 | | 2,824% | | | |
| Mínimo / Minimum : | | | 424,98 | | | | 15,72 | | | | 424,98 | | 0,600% | | | |
| Máximo / Maximum : | | | 1.248.402,60 | | | | 164.110,69 | | | | 1.248.402,60 | | 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.