

## 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 (CTHS) / Residential mortgage loans (PTCs)

Fecha / Date: 31/10/2023

Divisa / Currency: EUR

| Intervalos de Tipos de Interés<br>Interest Rate Intervals | Saldo Vivo de Principal<br>Outstanding Principal Balance |               |                  |                         | Principal Vencido Impagado<br>Overdue Principal |            |                  |                   | Principal Pendiente Vencimiento<br>Outstanding Principal |               |                  |                         | % Tipo de Interés<br>% Interest Rate |        |        |        |               |
|---|--|---------------|------------------|-------------------------|---|------------|------------------|-------------------|--|---------------|------------------|-------------------------|--------------------------------------|--------|--------|--------|---------------|
|   | Num.   | %             | Importe / Amount | %                       | Num.  | %          | Importe / Amount | %                 | Num.   | %             | Importe / Amount | %                       | Med.Pond.<br>W. Avg.                 | Min.   | Max.   |        |               |
| 0,000   | 0,499  | 1             | 0,01             | 156.313,40              | 0,01  | 0          | 0,00             | 0,00              | 0,00   | 1             | 0,01             | 156.313,40              | 0,01                                 | 0,469  | 0,469  | 0,469  |               |
| 0,500   | 0,999  | 180           | 1,06             | 34.199.910,28           | 1,74  | 0          | 0,00             | 0,00              | 0,00   | 180           | 1,06             | 34.199.910,28           | 1,74                                 | 0,879  | 0,600  | 0,990  |               |
| 1,000   | 1,499  | 3.305         | 19,45            | 421.111.307,82          | 21,45   | 7          | 2,14             | 3.835,33          | 0,64   | 3.305         | 19,46            | 421.107.472,49          | 21,46                                | 1,290  | 1,000  | 1,490  |               |
| 1,500   | 1,999  | 4.205         | 24,75            | 488.620.852,94          | 24,89   | 33         | 10,09            | 11.796,17         | 1,98   | 4.205         | 24,76            | 488.609.056,77          | 24,90                                | 1,676  | 1,500  | 1,999  |               |
| 2,000   | 2,499  | 2.024         | 11,91            | 213.340.005,93          | 10,87   | 37         | 11,31            | 12.458,10         | 2,09   | 2.024         | 11,92            | 213.327.547,83          | 10,87                                | 2,213  | 2,000  | 2,490  |               |
| 2,500   | 2,999  | 1.050         | 6,18             | 111.959.867,35          | 5,70  | 24         | 7,34             | 186.252,65        | 31,24  | 1.049         | 6,18             | 111.773.614,70          | 5,70                                 | 2,672  | 2,500  | 2,990  |               |
| 3,000   | 3,499  | 458           | 2,70             | 45.063.503,70           | 2,30  | 21         | 6,42             | 10.090,51         | 1,69   | 458           | 2,70             | 45.053.413,19           | 2,30                                 | 3,213  | 3,000  | 3,495  |               |
| 3,500   | 3,999  | 336           | 1,98             | 34.893.867,18           | 1,78  | 20         | 6,12             | 140.522,90        | 23,57  | 335           | 1,97             | 34.753.344,28           | 1,77                                 | 3,716  | 3,500  | 3,998  |               |
| 4,000   | 4,499  | 521           | 3,07             | 57.691.471,81           | 2,94  | 19         | 5,81             | 10.112,55         | 1,70   | 521           | 3,07             | 57.681.359,26           | 2,94                                 | 4,300  | 4,000  | 4,499  |               |
| 4,500   | 4,999  | 2.193         | 12,91            | 264.935.380,87          | 13,49   | 70         | 21,41            | 94.883,56         | 15,92  | 2.192         | 12,91            | 264.840.497,31          | 13,49                                | 4,784  | 4,500  | 4,999  |               |
| 5,000   | 5,499  | 1.858         | 10,94            | 206.153.553,78          | 10,50   | 55         | 16,82            | 28.468,36         | 4,78   | 1.858         | 10,94            | 206.125.085,42          | 10,50                                | 5,195  | 5,005  | 5,499  |               |
| 5,500   | 5,999  | 557           | 3,28             | 56.157.090,18           | 2,86  | 17         | 5,20             | 87.218,11         | 14,63  | 556           | 3,27             | 56.069.872,07           | 2,86                                 | 5,707  | 5,507  | 5,999  |               |
| 6,000   | 6,499  | 213           | 1,25             | 20.493.593,39           | 1,04  | 12         | 3,67             | 6.735,56          | 1,13   | 213           | 1,25             | 20.486.857,83           | 1,04                                 | 6,232  | 6,007  | 6,499  |               |
| 6,500   | 6,999  | 59            | 0,35             | 5.387.000,52            | 0,27  | 8          | 2,45             | 2.159,46          | 0,36   | 59            | 0,35             | 5.384.841,06            | 0,27                                 | 6,733  | 6,507  | 6,999  |               |
| 7,000   | 7,499  | 17            | 0,10             | 1.394.788,29            | 0,07  | 2          | 0,61             | 258,61            | 0,04   | 17            | 0,10             | 1.394.529,68            | 0,07                                 | 7,176  | 7,007  | 7,449  |               |
| 7,500   | 7,999  | 10            | 0,06             | 1.536.862,50            | 0,08  | 2          | 0,61             | 1.381,71          | 0,23   | 10            | 0,06             | 1.535.480,79            | 0,08                                 | 7,841  | 7,626  | 7,997  |               |
| 8,000   | 8,499  | 1             | 0,01             | 64.642,36               | 0,00  | 0          | 0,00             | 0,00              | 0,00   | 1             | 0,01             | 64.642,36               | 0,00                                 | 8,373  | 8,373  | 8,373  |               |
| 11,000  | 11,499   | 1             | 0,01             | 81.968,60               | 0,00  | 0          | 0,00             | 0,00              | 0,00   | 1             | 0,01             | 81.968,60               | 0,00                                 | 11,149 | 11,149 | 11,149 |               |
| <b>Total :</b>  |  | <b>16.989</b> | <b>100,00</b>    | <b>1.963.241.980,90</b> | <b>100,00</b>                                   | <b>327</b> | <b>100,00</b>    | <b>596.173,58</b> | <b>100,00</b>  | <b>16.985</b> | <b>100,00</b>    | <b>1.962.645.807,32</b> | <b>100,00</b>                        |        |        |        |               |
| <b>Media Ponderada / Weighted Average :</b>               |  |               |                  |                         |   |            |                  |                   |  |               |                  |                         |                                      |        |        |        | <b>2,818</b>  |
| <b>Media Simple / Average :</b>                           |  |               |                  | <b>115.559,60</b>       |   |            |                  | <b>1.823,16</b>   |  |               |                  | <b>115.551,71</b>       |                                      |        |        |        | <b>2,885</b>  |
| <b>Mínimo / Minimum :</b>                                 |  |               |                  | <b>50,33</b>            |   |            |                  | <b>29,57</b>      |  |               |                  | <b>50,33</b>            |                                      |        |        |        | <b>0,469</b>  |
| <b>Máximo / Maximum :</b>                                 |  |               |                  | <b>1.241.331,81</b>     |   |            |                  | <b>164.110,69</b> |  |               |                  | <b>1.241.331,81</b>     |                                      |        |        |        | <b>11,149</b> |