

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: 31/01/2026

Divisa / Currency: EUR

| Intervalos de Tipos de Interés Interest Rate Intervals | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | % Tipo de Interés % Interest Rate | | | |
|---|--|---------------|------------------|-------------------------|---|------------|------------------|---------------------|--|---------------|------------------|-------------------------|--------------------------------------|--------------|-------|-------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Med. Pond. W. Avg. | Min. | Max. | |
| 0,500 | 0,999 | 163 | 1,08 % | 27.789.293,36 | 1,78 % | 2 | 0,55 % | 2.105,04 | 0,11 % | 163 | 1,08 % | 27.787.188,32 | 1,78 % | 0,879 | 0,600 | 0,990 |
| 1,000 | 1,499 | 3.019 | 19,95 % | 343.711.540,66 | 21,97 % | 10 | 2,76 % | 3.842,10 | 0,20 % | 3.019 | 19,97 % | 343.707.698,56 | 22,00 % | 1,292 | 1,000 | 1,490 |
| 1,500 | 1,999 | 3.872 | 25,59 % | 406.117.972,69 | 25,96 % | 49 | 13,54 % | 16.252,50 | 0,87 % | 3.872 | 25,62 % | 406.101.720,19 | 25,99 % | 1,677 | 1,500 | 1,990 |
| 2,000 | 2,499 | 1.910 | 12,62 % | 183.305.535,82 | 11,72 % | 45 | 12,43 % | 14.613,78 | 0,78 % | 1.910 | 12,64 % | 183.290.922,04 | 11,73 % | 2,211 | 2,000 | 2,490 |
| 2,500 | 2,999 | 2.008 | 13,27 % | 200.733.400,45 | 12,83 % | 73 | 20,17 % | 416.728,21 | 22,22 % | 2.005 | 13,26 % | 200.316.672,24 | 12,82 % | 2,751 | 2,500 | 2,998 |
| 3,000 | 3,499 | 2.776 | 18,35 % | 278.398.026,14 | 17,79 % | 98 | 27,07 % | 476.819,69 | 25,42 % | 2.771 | 18,33 % | 277.921.206,45 | 17,79 % | 3,210 | 3,000 | 3,498 |
| 3,500 | 3,999 | 952 | 6,29 % | 87.896.331,41 | 5,62 % | 45 | 12,43 % | 461.253,71 | 24,59 % | 948 | 6,27 % | 87.435.077,70 | 5,60 % | 3,692 | 3,500 | 3,987 |
| 4,000 | 4,499 | 294 | 1,94 % | 25.249.655,35 | 1,61 % | 23 | 6,35 % | 113.909,02 | 6,07 % | 293 | 1,94 % | 25.135.746,33 | 1,61 % | 4,231 | 4,000 | 4,487 |
| 4,500 | 4,999 | 100 | 0,66 % | 7.666.019,93 | 0,49 % | 11 | 3,04 % | 3.562,35 | 0,19 % | 100 | 0,66 % | 7.662.457,58 | 0,49 % | 4,709 | 4,500 | 4,972 |
| 5,000 | 5,499 | 22 | 0,15 % | 1.857.309,61 | 0,12 % | 2 | 0,55 % | 180.104,06 | 9,60 % | 21 | 0,14 % | 1.677.205,55 | 0,11 % | 5,194 | 5,022 | 5,472 |
| 5,500 | 5,999 | 9 | 0,06 % | 666.093,38 | 0,04 % | 2 | 0,55 % | 1.092,44 | 0,06 % | 9 | 0,06 % | 665.000,94 | 0,04 % | 5,674 | 5,520 | 5,964 |
| 6,000 | 6,499 | 6 | 0,04 % | 1.091.125,48 | 0,07 % | 2 | 0,55 % | 185.348,40 | 9,88 % | 5 | 0,03 % | 905.777,08 | 0,06 % | 6,201 | 6,167 | 6,470 |
| Total : | | 15.131 | 100,00 | 1.564.482.304,28 | 100,00 | 362 | 100,00 | 1.875.631,30 | 100,00 | 15.116 | 100,00 | 1.562.606.672,98 | 100,00 | | | |
| Media Ponderada / Weighted | | | | | | | | | | | | | | 2,228 | | |
| Media simple / Average: | | | | 103.395,83 | | | | 5.181,30 | | | | 103.374,35 | | 2,289 | | |
| Mínimo / Minimum : | | | | 0,42 | | | | 0,63 | | | | 0,42 | | 0,600 | | |
| Máximo / Maximum: | | | | 1.156.721,89 | | | | 208.597,88 | | | | 1.156.721,89 | | 6,470 | | |