

# BBVA RMBS 20 Fondo de Titulización

Cartera de Activos Titulizados / Portfolio of Securitized Assets

Distribución por Intervalos de Fecha de Vencimiento Final / Distribution by Final Maturity Date Intervals

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

Fecha / Date: 31/08/2024

Divisa / Currency: EUR

| Intervalos anuales<br>Annual intervals | Saldo Vivo de Principal<br>Outstanding Principal Balance |         |                  |         | Principal Vencido Impagado<br>Overdue Principal |         |                  |         | Principal Pendiente Vencimiento<br>Outstanding Principal |         |                  |         | Tipo Interes<br>Interest Rate | Vida residual<br>Residual Life   |
|--|--|---------|------------------|---------|---|---------|------------------|---------|--|---------|------------------|---------|-------------------------------|----------------------------------|
|  | Num.   | %       | Importe / Amount | %       | Num.  | %       | Importe / Amount | %       | Num.   | %       | Importe / Amount | %       | Media Pond.<br>W. Average     | M. Pond. Meses<br>W. Avg. Months |
| 2024                                   | 10   | 0,06 %  | 11.578,55        | 0,00 %  | 0   | 0,00 %  | 0,00             | 0,00 %  | 10   | 0,06 %  | 11.578,55        | 0,00 %  | 3,780%                        | 2,8126                           |
| 2025                                   | 27   | 0,17 %  | 273.712,20       | 0,02 %  | 1   | 0,24 %  | 2.947,96         | 0,30 %  | 27   | 0,17 %  | 270.764,24       | 0,02 %  | 3,843%                        | 11,4844                          |
| 2026                                   | 32   | 0,20 %  | 790.885,00       | 0,04 %  | 0   | 0,00 %  | 0,00             | 0,00 %  | 32   | 0,20 %  | 790.885,00       | 0,04 %  | 3,609%                        | 23,923                           |
| 2027                                   | 43   | 0,26 %  | 1.216.493,86     | 0,07 %  | 0   | 0,00 %  | 0,00             | 0,00 %  | 43   | 0,26 %  | 1.216.493,86     | 0,07 %  | 4,070%                        | 35,7859                          |
| 2028                                   | 57   | 0,35 %  | 1.879.730,18     | 0,10 %  | 1   | 0,24 %  | 1.189,47         | 0,12 %  | 57   | 0,35 %  | 1.878.540,71     | 0,10 %  | 3,794%                        | 46,8537                          |
| 2029                                   | 93   | 0,57 %  | 3.742.088,83     | 0,21 %  | 3   | 0,72 %  | 2.251,63         | 0,23 %  | 93   | 0,57 %  | 3.739.837,20     | 0,21 %  | 3,513%                        | 58,5056                          |
| 2030                                   | 161  | 0,99 %  | 7.721.807,93     | 0,43 %  | 1   | 0,24 %  | 887,44           | 0,09 %  | 161  | 0,99 %  | 7.720.920,49     | 0,43 %  | 2,935%                        | 71,543                           |
| 2031                                   | 138  | 0,85 %  | 7.673.914,52     | 0,43 %  | 2   | 0,48 %  | 2.176,88         | 0,22 %  | 138  | 0,85 %  | 7.671.737,64     | 0,43 %  | 3,232%                        | 82,7573                          |
| 2032                                   | 162  | 0,99 %  | 10.085.381,69    | 0,56 %  | 3   | 0,72 %  | 1.713,93         | 0,17 %  | 162  | 0,99 %  | 10.083.667,76    | 0,56 %  | 3,196%                        | 95,6746                          |
| 2033                                   | 244  | 1,50 %  | 15.564.336,68    | 0,86 %  | 5   | 1,21 %  | 2.793,92         | 0,28 %  | 244  | 1,50 %  | 15.561.542,76    | 0,86 %  | 3,087%                        | 107,2215                         |
| 2034                                   | 278  | 1,70 %  | 18.875.126,48    | 1,05 %  | 9   | 2,17 %  | 4.437,93         | 0,45 %  | 278  | 1,71 %  | 18.870.688,55    | 1,05 %  | 3,198%                        | 119,4022                         |
| 2035                                   | 648  | 3,97 %  | 51.149.204,99    | 2,83 %  | 23  | 5,56 %  | 98.614,59        | 10,03 % | 647  | 3,97 %  | 51.050.590,40    | 2,83 %  | 2,661%                        | 132,1116                         |
| 2036                                   | 323  | 1,98 %  | 26.332.099,92    | 1,46 %  | 16  | 3,86 %  | 7.971,97         | 0,81 %  | 323  | 1,98 %  | 26.324.127,95    | 1,46 %  | 3,246%                        | 141,8863                         |
| 2037                                   | 288  | 1,77 %  | 23.463.915,13    | 1,30 %  | 7   | 1,69 %  | 2.752,62         | 0,28 %  | 288  | 1,77 %  | 23.461.162,51    | 1,30 %  | 3,274%                        | 155,4536                         |
| 2038                                   | 359  | 2,20 %  | 31.625.144,22    | 1,75 %  | 9   | 2,17 %  | 5.760,56         | 0,59 %  | 359  | 2,20 %  | 31.619.383,66    | 1,75 %  | 2,781%                        | 167,6382                         |
| 2039                                   | 421  | 2,58 %  | 39.546.084,76    | 2,19 %  | 12  | 2,90 %  | 27.101,77        | 2,76 %  | 421  | 2,58 %  | 39.518.982,99    | 2,19 %  | 2,527%                        | 179,4911                         |
| 2040                                   | 958  | 5,88 %  | 93.026.270,48    | 5,15 %  | 21  | 5,07 %  | 6.754,66         | 0,69 %  | 958  | 5,88 %  | 93.019.515,82    | 5,15 %  | 1,991%                        | 192,478                          |
| 2041                                   | 367  | 2,25 %  | 36.556.701,86    | 2,02 %  | 7   | 1,69 %  | 2.738,95         | 0,28 %  | 367  | 2,25 %  | 36.553.962,91    | 2,03 %  | 2,898%                        | 201,1745                         |
| 2042                                   | 326  | 2,00 %  | 34.657.508,50    | 1,92 %  | 16  | 3,86 %  | 17.653,24        | 1,80 %  | 326  | 2,00 %  | 34.639.855,26    | 1,92 %  | 3,321%                        | 215,1675                         |
| 2043                                   | 494  | 3,03 %  | 54.329.563,66    | 3,01 %  | 11  | 2,66 %  | 6.580,91         | 0,67 %  | 494  | 3,03 %  | 54.322.982,75    | 3,01 %  | 2,991%                        | 227,3258                         |
| 2044                                   | 817  | 5,01 %  | 87.986.205,49    | 4,87 %  | 15  | 3,62 %  | 12.047,85        | 1,23 %  | 817  | 5,01 %  | 87.974.157,64    | 4,88 %  | 2,692%                        | 239,5043                         |
| 2045                                   | 1.681  | 10,31 % | 190.087.688,57   | 10,53 % | 24  | 5,80 %  | 195.988,86       | 19,94 % | 1.680  | 10,31 % | 189.891.699,71   | 10,52 % | 2,124%                        | 252,3583                         |
| 2046                                   | 586  | 3,59 %  | 70.614.374,50    | 3,91 %  | 21  | 5,07 %  | 211.860,68       | 21,56 % | 585  | 3,59 %  | 70.402.513,82    | 3,90 %  | 3,057%                        | 261,2177                         |
| 2047                                   | 598  | 3,67 %  | 74.020.942,12    | 4,10 %  | 39  | 9,42 %  | 195.817,99       | 19,92 % | 597  | 3,66 %  | 73.825.124,13    | 4,09 %  | 3,537%                        | 274,9593                         |
| 2048                                   | 1.162  | 7,13 %  | 144.623.231,97   | 8,01 %  | 37  | 8,94 %  | 18.439,50        | 1,88 %  | 1.162  | 7,13 %  | 144.604.792,47   | 8,01 %  | 3,461%                        | 287,177                          |
| 2049                                   | 2.051  | 12,58 % | 248.877.774,20   | 13,78 % | 51  | 12,32 % | 14.736,61        | 1,50 %  | 2.051  | 12,58 % | 248.863.037,59   | 13,79 % | 3,013%                        | 299,001                          |
| 2050                                   | 3.488  | 21,39 % | 464.556.169,62   | 25,73 % | 57  | 13,77 % | 133.271,46       | 13,56 % | 3.487  | 21,39 % | 464.422.898,16   | 25,74 % | 1,965%                        | 312,3025                         |
| 2051                                   | 83   | 0,51 %  | 10.397.141,30    | 0,58 %  | 5   | 1,21 %  | 2.831,18         | 0,29 %  | 83   | 0,51 %  | 10.394.310,12    | 0,58 %  | 4,551%                        | 322,1074                         |
| 2052                                   | 73   | 0,45 %  | 9.901.036,13     | 0,55 %  | 7   | 1,69 %  | 1.590,88         | 0,16 %  | 73   | 0,45 %  | 9.899.445,25     | 0,55 %  | 4,407%                        | 335,1906                         |
| 2053                                   | 81   | 0,50 %  | 11.280.457,04    | 0,62 %  | 1   | 0,24 %  | 90,55            | 0,01 %  | 81   | 0,50 %  | 11.280.366,49    | 0,63 %  | 4,249%                        | 346,872                          |
| 2054                                   | 60   | 0,37 %  | 8.234.179,27     | 0,46 %  | 1   | 0,24 %  | 161,31           | 0,02 %  | 60   | 0,37 %  | 8.234.017,96     | 0,46 %  | 4,655%                        | 357,9747                         |
| 2055                                   | 40   | 0,25 %  | 5.039.375,54     | 0,28 %  | 4   | 0,97 %  | 908,38           | 0,09 %  | 40   | 0,25 %  | 5.038.467,16     | 0,28 %  | 4,914%                        | 371,2685                         |
| 2056                                   | 23   | 0,14 %  | 3.335.997,38     | 0,18 %  | 1   | 0,24 %  | 227,53           | 0,02 %  | 23   | 0,14 %  | 3.335.769,85     | 0,18 %  | 4,897%                        | 382,7731                         |

# BBVA RMBS 20 Fondo de Titulización

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Intervalos de Fecha de Vencimiento Final / Distribution by Final Maturity Date Intervals

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

Fecha / Date: 31/08/2024

Divisa / Currency: EUR

| Intervalos anuales<br>Annual intervals      | Saldo Vivo de Principal<br>Outstanding Principal Balance |               |                         |               | Principal Vencido Impagado<br>Overdue Principal |               |                   |               | Principal Pendiente Vencimiento<br>Outstanding Principal |               |                         |               | Tipo Interes<br>Interest Rate | Vida residual<br>Residual Life   |
|---|--|---------------|-------------------------|---------------|---|---------------|-------------------|---------------|--|---------------|-------------------------|---------------|-------------------------------|----------------------------------|
|   | Num.   | %             | Importe / Amount        | %             | Num.  | %             | Importe / Amount  | %             | Num.   | %             | Importe / Amount        | %             | Media Pond.<br>W. Average     | M. Pond. Meses<br>W. Avg. Months |
| 2057  | 27   | 0,17 %        | 4.331.550,90            | 0,24 %        | 2   | 0,48 %        | 280,73            | 0,03 %        | 27   | 0,17 %        | 4.331.270,17            | 0,24 %        | 4,880%                        | 394,7191                         |
| 2058  | 38   | 0,23 %        | 5.007.403,94            | 0,28 %        | 1   | 0,24 %        | 236,45            | 0,02 %        | 38   | 0,23 %        | 5.007.167,49            | 0,28 %        | 4,660%                        | 406,3874                         |
| 2059  | 39   | 0,24 %        | 4.808.085,66            | 0,27 %        | 1   | 0,24 %        | 48,77             | 0,00 %        | 39   | 0,24 %        | 4.808.036,89            | 0,27 %        | 5,111%                        | 417,3429                         |
| 2060  | 27   | 0,17 %        | 3.528.468,11            | 0,20 %        | 0   | 0,00 %        | 0,00              | 0,00 %        | 27   | 0,17 %        | 3.528.468,11            | 0,20 %        | 4,942%                        | 430,589                          |
| 2061  | 2  | 0,01 %        | 316.427,38              | 0,02 %        | 0   | 0,00 %        | 0,00              | 0,00 %        | 2  | 0,01 %        | 316.427,38              | 0,02 %        | 5,285%                        | 437,154                          |
| <b>Total:</b>                               | <b>16.305</b>  | <b>100,00</b> | <b>1.805.468.058,56</b> | <b>100,00</b> | <b>414</b>                                      | <b>100,00</b> | <b>982.867,16</b> | <b>100,00</b> | <b>16.300</b>  | <b>100,00</b> | <b>1.804.485.191,40</b> | <b>100,00</b> |                               |                                  |
| <b>Media Ponderada / Weighted Average :</b> |  |               |                         |               |   |               |                   |               |  |               |                         |               | <b>2,692</b>                  | <b>260,888</b>                   |
| <b>Media simple / Average:</b>              |  |               | <b>110.730,95</b>       |               |   |               | <b>2.374,08</b>   |               |  |               | <b>110.704,61</b>       |               | <b>2,772</b>                  | <b>246,111</b>                   |
| <b>Mínimo / Minimum :</b>                   |  |               | <b>378,90</b>           |               |   |               | <b>0,02</b>       |               |  |               | <b>378,90</b>           |               | <b>0,600</b>                  | <b>30/09/2024</b>                |
| <b>Máximo / Maximum:</b>                    |  |               | <b>1.217.424,63</b>     |               |   |               | <b>197.427,52</b> |               |  |               | <b>1.206.599,42</b>     |               | <b>10,718</b>                 | <b>10/02/2061</b>                |