

BBVA RMBS 20 Fondo de Titulización

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Intervalos de Fecha de Formalización / Distribution by Arrangement Date Intervals

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

Fecha / Date: 30/09/2021

Divisa / Currency: EUR

| Intervalos anuales Annual Intervals | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | Tipo Interés Interest Rate | Antigüedad Age |
|--|--|---------------|-------------------------|---------------|---|---------------|-------------------|---------------|--|---------------|-------------------------|---------------|-------------------------------|----------------------------------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Media Pond. W. Average | M. Pond. Meses W. Avg. Months |
| 2001 | 7 | 0,04 | 682.997,42 | 0,03 | 1 | 0,33 | 352,19 | 0,28 | 7 | 0,04 | 682.645,23 | 0,03 | 0,515% | 242,354 |
| 2002 | 15 | 0,08 | 1.049.299,49 | 0,04 | 1 | 0,33 | 55,21 | 0,04 | 15 | 0,08 | 1.049.244,28 | 0,04 | 0,972% | 230,267 |
| 2003 | 34 | 0,18 | 2.965.827,38 | 0,12 | 2 | 0,66 | 936,26 | 0,74 | 34 | 0,18 | 2.964.891,12 | 0,12 | 0,733% | 218,339 |
| 2004 | 108 | 0,58 | 8.722.693,45 | 0,36 | 4 | 1,32 | 1.680,92 | 1,32 | 108 | 0,58 | 8.721.012,53 | 0,36 | 0,345% | 206,027 |
| 2005 | 289 | 1,54 | 29.275.903,30 | 1,20 | 20 | 6,58 | 10.675,42 | 8,39 | 289 | 1,54 | 29.265.227,88 | 1,20 | 0,741% | 194,722 |
| 2006 | 291 | 1,55 | 36.059.396,33 | 1,48 | 25 | 8,22 | 11.502,04 | 9,04 | 291 | 1,55 | 36.047.894,29 | 1,48 | 0,802% | 182,353 |
| 2007 | 336 | 1,79 | 44.245.597,15 | 1,81 | 32 | 10,53 | 18.548,27 | 14,57 | 336 | 1,79 | 44.227.048,88 | 1,81 | 0,611% | 171,510 |
| 2008 | 205 | 1,09 | 25.368.760,75 | 1,04 | 18 | 5,92 | 7.941,50 | 6,24 | 205 | 1,09 | 25.360.819,25 | 1,04 | 0,484% | 160,239 |
| 2009 | 121 | 0,64 | 13.724.619,44 | 0,56 | 6 | 1,97 | 3.208,00 | 2,52 | 121 | 0,64 | 13.721.411,44 | 0,56 | 0,429% | 147,056 |
| 2010 | 146 | 0,78 | 16.857.067,19 | 0,69 | 12 | 3,95 | 6.238,55 | 4,90 | 146 | 0,78 | 16.850.828,64 | 0,69 | 0,327% | 134,525 |
| 2011 | 92 | 0,49 | 10.694.979,61 | 0,44 | 6 | 1,97 | 2.313,39 | 1,82 | 92 | 0,49 | 10.692.666,22 | 0,44 | 0,796% | 122,653 |
| 2012 | 107 | 0,57 | 10.709.940,34 | 0,44 | 9 | 2,96 | 1.915,29 | 1,50 | 107 | 0,57 | 10.708.025,05 | 0,44 | 1,306% | 110,628 |
| 2013 | 65 | 0,35 | 6.708.619,10 | 0,27 | 3 | 0,99 | 1.139,85 | 0,90 | 65 | 0,35 | 6.707.479,25 | 0,27 | 1,514% | 97,745 |
| 2014 | 176 | 0,94 | 18.217.926,81 | 0,75 | 2 | 0,66 | 2.186,31 | 1,72 | 176 | 0,94 | 18.215.740,50 | 0,75 | 1,446% | 85,496 |
| 2015 | 488 | 2,60 | 52.754.544,31 | 2,16 | 7 | 2,30 | 8.390,02 | 6,59 | 488 | 2,60 | 52.746.154,29 | 2,16 | 1,025% | 74,329 |
| 2016 | 420 | 2,24 | 44.610.132,39 | 1,83 | 10 | 3,29 | 2.943,87 | 2,31 | 420 | 2,24 | 44.607.188,52 | 1,83 | 1,549% | 62,796 |
| 2017 | 669 | 3,57 | 79.581.766,74 | 3,26 | 16 | 5,26 | 6.124,02 | 4,81 | 669 | 3,57 | 79.575.642,72 | 3,26 | 1,633% | 49,075 |
| 2018 | 2.295 | 12,23 | 306.273.217,11 | 12,54 | 24 | 7,89 | 7.855,54 | 6,17 | 2.295 | 12,23 | 306.265.361,57 | 12,54 | 1,268% | 37,651 |
| 2019 | 4.015 | 21,40 | 522.645.185,79 | 21,40 | 50 | 16,45 | 15.981,63 | 12,55 | 4.015 | 21,40 | 522.629.204,16 | 21,40 | 1,518% | 26,256 |
| 2020 | 7.767 | 41,39 | 1.053.539.196,44 | 43,14 | 52 | 17,11 | 15.236,78 | 11,97 | 7.767 | 41,39 | 1.053.523.959,66 | 43,14 | 1,450% | 12,806 |
| 2021 | 1.118 | 5,96 | 157.370.089,04 | 6,44 | 4 | 1,32 | 2.079,03 | 1,63 | 1.118 | 5,96 | 157.368.010,01 | 6,44 | 1,370% | 8,350 |
| Total : | 18.764 | 100,00 | 2.442.057.759,58 | 100,00 | 304 | 100,00 | 127.304,09 | 100,00 | 18.764 | 100,00 | 2.441.930.455,49 | 100,00 | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 1,370% | 35,403 |
| Media Simple / Average : | | | 130.145,90 | | | | 418,76 | | | | 130.139,12 | | 1,429% | 37,581 |
| Mínimo / Minimum : | | | 3.263,88 | | | | 55,21 | | | | 3.263,88 | | 0,000% | 12/04/2001 |
| Máximo / Maximum : | | | 1.679.960,38 | | | | 3.271,10 | | | | 1.679.960,38 | | 6,513% | 24/02/2021 |