

# BBVA RMBS 20 Fondo de Titulización

Cartera de Activos Titulizados / Portfolio of Securitized Assets

Distribución por Intervalos de Relación Principal actual / Valor de Tasación (%CLTV) / Distribution by current Loan-to-Value Ratio (%CLTV) Intervals

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

Fecha / Date: 31/08/2024

Divisa / Currency: EUR

| Intervalos de %CLTV<br>%CLTV Intervals | Saldo Vivo de Principal<br>Outstanding Principal Balance |       |                  |                | Principal Vencido Impagado<br>Overdue Principal |    |                  |            | Principal Pendiente Vencimiento<br>Outstanding Principal |       |                  |                | %CLTV Media Ponderada<br>Weighted Average %CLTV |          |         |
|--|--|-------|------------------|----------------|---|----|------------------|------------|--|-------|------------------|----------------|---|----------|---------|
|  | Num.   | %     | Importe / Amount | %              | Num.  | %  | Importe / Amount | %          | Num.   | %     | Importe / Amount | %              | SVP / OBP                                       | PPV / OP |         |
| 0,010                                  | 5,000  | 73    | 0,45 %           | 1.474.609,13   | 0,08 %  | 6  | 1,45 %           | 748.765,08 | 76,18 %  | 68    | 0,42 %           | 725.844,05     | 0,04 %  | 39,818   | 3,524   |
| 5,010                                  | 10,000   | 131   | 0,80 %           | 4.120.230,19   | 0,23 %  | 1  | 0,24 %           | 57,05      | 0,01 %   | 131   | 0,80 %           | 4.120.173,14   | 0,23 %  | 7,984    | 7,984   |
| 10,010                                 | 15,000   | 203   | 1,25 %           | 9.658.479,74   | 0,53 %  | 5  | 1,21 %           | 3.070,79   | 0,31 %   | 203   | 1,25 %           | 9.655.408,95   | 0,54 %  | 12,833   | 12,829  |
| 15,010                                 | 20,000   | 324   | 1,99 %           | 17.907.290,46  | 0,99 %  | 5  | 1,21 %           | 1.903,13   | 0,19 %   | 324   | 1,99 %           | 17.905.387,33  | 0,99 %  | 17,566   | 17,564  |
| 20,010                                 | 25,000   | 404   | 2,48 %           | 26.825.330,38  | 1,49 %  | 4  | 0,97 %           | 1.435,61   | 0,15 %   | 404   | 2,48 %           | 26.823.894,77  | 1,49 %  | 22,663   | 22,662  |
| 25,010                                 | 30,000   | 496   | 3,04 %           | 38.378.294,61  | 2,13 %  | 7  | 1,69 %           | 3.233,02   | 0,33 %   | 496   | 3,04 %           | 38.375.061,59  | 2,13 %  | 27,676   | 27,674  |
| 30,010                                 | 35,000   | 605   | 3,71 %           | 50.347.323,73  | 2,79 %  | 16 | 3,86 %           | 10.437,20  | 1,06 %   | 605   | 3,71 %           | 50.336.886,53  | 2,79 %  | 32,739   | 32,732  |
| 35,010                                 | 40,000   | 751   | 4,61 %           | 71.637.499,45  | 3,97 %  | 18 | 4,35 %           | 12.229,85  | 1,24 %   | 751   | 4,61 %           | 71.625.269,60  | 3,97 %  | 37,638   | 37,631  |
| 40,010                                 | 45,000   | 924   | 5,67 %           | 92.823.977,88  | 5,14 %  | 21 | 5,07 %           | 7.929,48   | 0,81 %   | 924   | 5,67 %           | 92.816.048,40  | 5,14 %  | 42,631   | 42,628  |
| 45,010                                 | 50,000   | 1.121 | 6,88 %           | 123.547.772,90 | 6,84 %  | 25 | 6,04 %           | 7.669,16   | 0,78 %   | 1.121 | 6,88 %           | 123.540.103,74 | 6,85 %  | 47,637   | 47,634  |
| 50,010                                 | 55,000   | 1.355 | 8,31 %           | 160.004.968,84 | 8,86 %  | 26 | 6,28 %           | 12.830,69  | 1,31 %   | 1.355 | 8,31 %           | 159.992.138,15 | 8,87 %  | 52,645   | 52,641  |
| 55,010                                 | 60,000   | 1.745 | 10,70 %          | 209.779.311,90 | 11,62 %   | 36 | 8,70 %           | 19.581,22  | 1,99 %   | 1.745 | 10,71 %          | 209.759.730,68 | 11,62 %   | 57,603   | 57,598  |
| 60,010                                 | 65,000   | 2.403 | 14,74 %          | 295.339.142,66 | 16,36 %   | 54 | 13,04 %          | 55.633,61  | 5,66 %   | 2.403 | 14,74 %          | 295.283.509,05 | 16,36 %   | 62,704   | 62,692  |
| 65,010                                 | 70,000   | 3.085 | 18,92 %          | 380.512.347,91 | 21,08 %   | 54 | 13,04 %          | 39.623,13  | 4,03 %   | 3.085 | 18,93 %          | 380.472.724,78 | 21,08 %   | 67,476   | 67,468  |
| 70,010                                 | 75,000   | 1.837 | 11,27 %          | 219.597.302,22 | 12,16 %   | 55 | 13,29 %          | 16.371,19  | 1,67 %   | 1.837 | 11,27 %          | 219.580.931,03 | 12,17 %   | 72,109   | 72,104  |
| 75,010                                 | 80,000   | 457   | 2,80 %           | 54.439.765,59  | 3,02 %  | 19 | 4,59 %           | 9.286,37   | 0,94 %   | 457   | 2,80 %           | 54.430.479,22  | 3,02 %  | 76,940   | 76,926  |
| 80,010                                 | 85,000   | 130   | 0,80 %           | 16.115.219,73  | 0,89 %  | 12 | 2,90 %           | 3.825,43   | 0,39 %   | 130   | 0,80 %           | 16.111.394,30  | 0,89 %  | 82,403   | 82,384  |
| 85,010                                 | 90,000   | 60    | 0,37 %           | 7.749.271,50   | 0,43 %  | 5  | 1,21 %           | 1.175,68   | 0,12 %   | 60    | 0,37 %           | 7.748.095,82   | 0,43 %  | 87,104   | 87,090  |
| 90,010                                 | 95,000   | 39    | 0,24 %           | 4.772.495,17   | 0,26 %  | 4  | 0,97 %           | 3.433,54   | 0,35 %   | 39    | 0,24 %           | 4.769.061,63   | 0,26 %  | 92,525   | 92,460  |
| 95,010                                 | 100,000  | 34    | 0,21 %           | 4.381.909,11   | 0,24 %  | 9  | 2,17 %           | 9.310,83   | 0,95 %   | 34    | 0,21 %           | 4.372.598,28   | 0,24 %  | 97,306   | 97,095  |
| 100,010                                | 105,000  | 26    | 0,16 %           | 3.054.206,41   | 0,17 %  | 5  | 1,21 %           | 1.600,37   | 0,16 %   | 26    | 0,16 %           | 3.052.606,04   | 0,17 %  | 102,412  | 102,359 |
| 105,010                                | 110,000  | 19    | 0,12 %           | 2.114.829,30   | 0,12 %  | 2  | 0,48 %           | 757,39     | 0,08 %   | 19    | 0,12 %           | 2.114.071,91   | 0,12 %  | 107,542  | 107,504 |
| 110,010                                | 115,000  | 13    | 0,08 %           | 1.657.403,23   | 0,09 %  | 5  | 1,21 %           | 1.424,87   | 0,14 %   | 13    | 0,08 %           | 1.655.978,36   | 0,09 %  | 112,378  | 112,283 |
| 115,010                                | 120,000  | 14    | 0,09 %           | 1.549.585,67   | 0,09 %  | 4  | 0,97 %           | 2.247,05   | 0,23 %   | 14    | 0,09 %           | 1.547.338,62   | 0,09 %  | 117,614  | 117,443 |
| 120,010                                | 125,000  | 6     | 0,04 %           | 728.263,21     | 0,04 %  | 0  | 0,00 %           | 0,00       | 0,00 %   | 6     | 0,04 %           | 728.263,21     | 0,04 %  | 122,421  | 122,421 |
| 125,010                                | 130,000  | 10    | 0,06 %           | 1.571.488,08   | 0,09 %  | 3  | 0,72 %           | 570,73     | 0,06 %   | 10    | 0,06 %           | 1.570.917,35   | 0,09 %  | 127,240  | 127,192 |
| 130,010                                | 135,000  | 8     | 0,05 %           | 1.107.932,50   | 0,06 %  | 4  | 0,97 %           | 1.614,87   | 0,16 %   | 8     | 0,05 %           | 1.106.317,63   | 0,06 %  | 132,717  | 132,522 |
| 135,010                                | 140,000  | 5     | 0,03 %           | 664.107,19     | 0,04 %  | 1  | 0,24 %           | 2.192,65   | 0,22 %   | 5     | 0,03 %           | 661.914,54     | 0,04 %  | 137,812  | 137,361 |
| 140,010                                | 145,000  | 7     | 0,04 %           | 1.014.051,99   | 0,06 %  | 2  | 0,48 %           | 459,47     | 0,05 %   | 7     | 0,04 %           | 1.013.592,52   | 0,06 %  | 142,810  | 142,747 |
| 145,010                                | 150,000  | 4     | 0,02 %           | 470.996,20     | 0,03 %  | 0  | 0,00 %           | 0,00       | 0,00 %   | 4     | 0,02 %           | 470.996,20     | 0,03 %  | 148,145  | 148,145 |

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|   |         |               |               |                         |               |            |               |                   |               |               |               |                         |               |                |                |
|---|---------|---------------|---------------|-------------------------|---------------|------------|---------------|-------------------|---------------|---------------|---------------|-------------------------|---------------|----------------|----------------|
| 150,010                                     | 155,000 | 3             | 0,02 %        | 433.575,91              | 0,02 %        | 1          | 0,24 %        | 2.720,81          | 0,28 %        | 3             | 0,02 %        | 430.855,10              | 0,02 %        | 154,026        | 153,046        |
| 155,010                                     | 160,000 | 5             | 0,03 %        | 694.328,50              | 0,04 %        | 1          | 0,24 %        | 236,45            | 0,02 %        | 5             | 0,03 %        | 694.092,05              | 0,04 %        | 157,607        | 157,554        |
| 160,010                                     | 165,000 | 4             | 0,02 %        | 425.936,62              | 0,02 %        | 2          | 0,48 %        | 354,91            | 0,04 %        | 4             | 0,02 %        | 425.581,71              | 0,02 %        | 163,498        | 163,360        |
| 165,010                                     | 170,000 | 2             | 0,01 %        | 297.525,78              | 0,02 %        | 1          | 0,24 %        | 639,73            | 0,07 %        | 2             | 0,01 %        | 296.886,05              | 0,02 %        | 165,960        | 165,600        |
| 170,010                                     | 175,000 | 2             | 0,01 %        | 271.284,87              | 0,02 %        | 1          | 0,24 %        | 245,80            | 0,03 %        | 2             | 0,01 %        | 271.039,07              | 0,02 %        | 170,710        | 170,555        |
| <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>58,697</b>  | <b>58,681</b>  |
| <b>Media simple / Average:</b>              |         |               |               | <b>110.730,95</b>       |               |            |               | <b>2.374,08</b>   |               |               |               | <b>110.704,61</b>       |               | <b>55,827</b>  | <b>55,815</b>  |
| <b>Mínimo / Minimum :</b>                   |         |               |               | <b>378,90</b>           |               |            |               | <b>0,02</b>       |               |               |               | <b>378,90</b>           |               | <b>0,094</b>   | <b>0,094</b>   |
| <b>Máximo / Maximum:</b>                    |         |               |               | <b>1.217.424,63</b>     |               |            |               | <b>197.427,52</b> |               |               |               | <b>1.206.599,42</b>     |               | <b>171,097</b> | <b>171,097</b> |