

## BBVA RMBS 5 Fondo de Titulización de Activos

### Cartera de Activos Titulizados / Portfolio of Securitised Assets

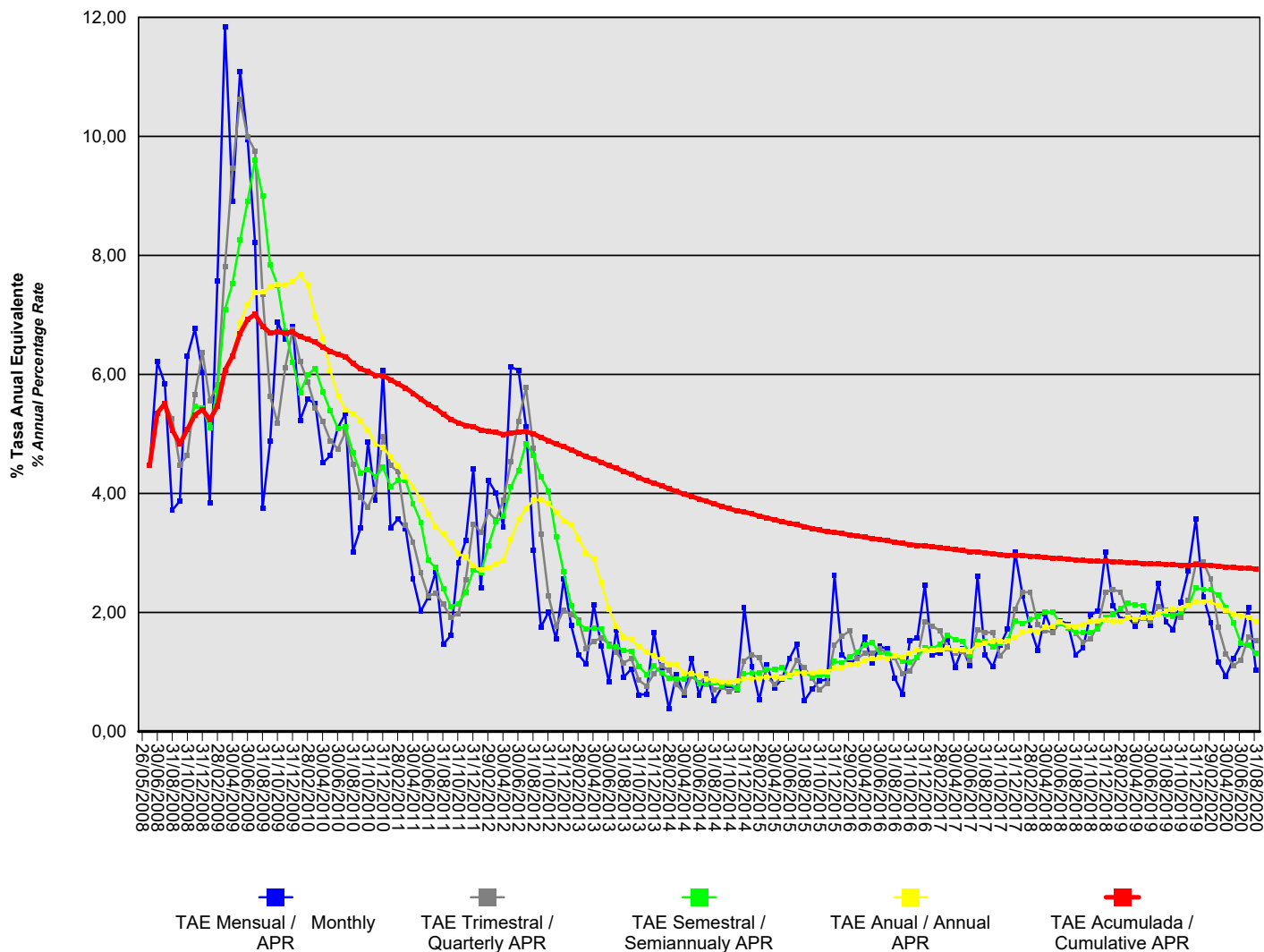
#### Tasa de Amortización Anticipada / Prepayment Rate

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

**Fecha / Date:** 31/08/2020

**Divisa / Currency:** EUR

Esta serie histórica calculada a esta fecha puede diferir de las series históricas calculadas con anterioridad a consecuencia de cobros de los activos titulizados comunicados o modificados por el Administrador correspondiente con posterioridad a sus fechas de efectividad / This historical series calculated as at today's date may differ from previously calculated historical series following collections of the securitised assets communicated or modified by the relevant Servicer after their effective dates



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| Fecha<br>Date | % Tasa Anual Equivalente<br>% Annual Percentage Rate |                         |                          |                 |                         |
|---------------|------------------------------------------------------|-------------------------|--------------------------|-----------------|-------------------------|
|               | Mensual<br>Monthly                                   | Trimestral<br>Quarterly | Semestral<br>Semiannualy | Anual<br>Annual | Acumulada<br>Cumulative |
| 31/08/2020    | 1,03                                                 | 1,53                    | 1,32                     | 1,85            | 2,73                    |
| 31/07/2020    | 2,09                                                 | 1,59                    | 1,45                     | 1,92            | 2,74                    |
| 30/06/2020    | 1,46                                                 | 1,20                    | 1,48                     | 1,95            | 2,75                    |
| 31/05/2020    | 1,22                                                 | 1,10                    | 1,83                     | 1,98            | 2,76                    |
| 30/04/2020    | 0,93                                                 | 1,31                    | 2,08                     | 2,04            | 2,77                    |
| 31/03/2020    | 1,16                                                 | 1,76                    | 2,29                     | 2,11            | 2,78                    |
| 29/02/2020    | 1,83                                                 | 2,56                    | 2,38                     | 2,18            | 2,79                    |
| 31/01/2020    | 2,27                                                 | 2,85                    | 2,38                     | 2,18            | 2,80                    |
| 31/12/2019    | 3,57                                                 | 2,82                    | 2,42                     | 2,17            | 2,80                    |
| 30/11/2019    | 2,70                                                 | 2,20                    | 2,12                     | 2,12            | 2,80                    |
| 31/10/2019    | 2,18                                                 | 1,91                    | 2,00                     | 2,06            | 2,80                    |
| 30/09/2019    | 1,71                                                 | 2,02                    | 1,94                     | 2,05            | 2,80                    |
| 31/08/2019    | 1,85                                                 | 2,04                    | 1,97                     | 2,02            | 2,81                    |
| 31/07/2019    | 2,50                                                 | 2,09                    | 1,98                     | 1,97            | 2,82                    |
| 30/06/2019    | 1,79                                                 | 1,85                    | 1,91                     | 1,92            | 2,82                    |
| 31/05/2019    | 2,00                                                 | 1,90                    | 2,12                     | 1,92            | 2,83                    |
| 30/04/2019    | 1,77                                                 | 1,86                    | 2,12                     | 1,89            | 2,83                    |
| 31/03/2019    | 1,92                                                 | 1,98                    | 2,16                     | 1,91            | 2,84                    |
| 28/02/2019    | 1,89                                                 | 2,34                    | 2,07                     | 1,87            | 2,85                    |
| 31/01/2019    | 2,12                                                 | 2,39                    | 1,97                     | 1,85            | 2,86                    |
| 31/12/2018    | 3,02                                                 | 2,33                    | 1,92                     | 1,87            | 2,86                    |
| 30/11/2018    | 2,02                                                 | 1,79                    | 1,72                     | 1,87            | 2,86                    |
| 31/10/2018    | 1,96                                                 | 1,55                    | 1,67                     | 1,84            | 2,87                    |
| 30/09/2018    | 1,40                                                 | 1,50                    | 1,67                     | 1,80            | 2,87                    |
| 31/08/2018    | 1,29                                                 | 1,65                    | 1,66                     | 1,77            | 2,89                    |
| 31/07/2018    | 1,80                                                 | 1,78                    | 1,74                     | 1,77            | 2,90                    |
| 30/06/2018    | 1,86                                                 | 1,84                    | 1,82                     | 1,84            | 2,91                    |
| 31/05/2018    | 1,67                                                 | 1,67                    | 2,01                     | 1,77            | 2,92                    |
| 30/04/2018    | 1,97                                                 | 1,69                    | 2,02                     | 1,75            | 2,93                    |
| 31/03/2018    | 1,36                                                 | 1,80                    | 1,93                     | 1,68            | 2,93                    |
| 28/02/2018    | 1,74                                                 | 2,34                    | 1,88                     | 1,69            | 2,95                    |
| 31/01/2018    | 2,28                                                 | 2,34                    | 1,81                     | 1,66            | 2,96                    |
| 31/12/2017    | 3,01                                                 | 2,06                    | 1,86                     | 1,58            | 2,96                    |
| 30/11/2017    | 1,72                                                 | 1,42                    | 1,54                     | 1,53            | 2,96                    |
| 31/10/2017    | 1,44                                                 | 1,27                    | 1,49                     | 1,52            | 2,97                    |
| 30/09/2017    | 1,09                                                 | 1,66                    | 1,43                     | 1,52            | 2,99                    |
| 31/08/2017    | 1,29                                                 | 1,67                    | 1,51                     | 1,49            | 3,00                    |
| 31/07/2017    | 2,60                                                 | 1,70                    | 1,51                     | 1,45            | 3,02                    |
| 30/06/2017    | 1,10                                                 | 1,19                    | 1,29                     | 1,35            | 3,02                    |
| 31/05/2017    | 1,40                                                 | 1,35                    | 1,52                     | 1,38            | 3,04                    |
| 30/04/2017    | 1,07                                                 | 1,32                    | 1,55                     | 1,36            | 3,06                    |
| 31/03/2017    | 1,57                                                 | 1,39                    | 1,62                     | 1,40            | 3,07                    |
| 28/02/2017    | 1,32                                                 | 1,69                    | 1,47                     | 1,37            | 3,09                    |
| 31/01/2017    | 1,29                                                 | 1,77                    | 1,40                     | 1,36            | 3,10                    |

## BBVA RMBS 5 Fondo de Titulización de Activos

### Cartera de Activos Titulizados / Portfolio of Securitised Assets

#### Tasa de Amortización Anticipada / Prepayment Rate

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

**Fecha / Date:** 31/08/2020

**Divisa / Currency:** EUR

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| Fecha<br>Date | % Tasa Anual Equivalente<br>% Annual Percentage Rate |                         |                         |                 |                         |
|---------------|------------------------------------------------------|-------------------------|-------------------------|-----------------|-------------------------|
|               | Mensual<br>Monthly                                   | Trimestral<br>Quarterly | Semestral<br>Semiannual | Anual<br>Annual | Acumulada<br>Cumulative |
| 31/12/2016    | 2,46                                                 | 1,85                    | 1,41                    | 1,36            | 3,12                    |
| 30/11/2016    | 1,57                                                 | 1,24                    | 1,24                    | 1,37            | 3,13                    |
| 31/10/2016    | 1,52                                                 | 1,02                    | 1,17                    | 1,31            | 3,14                    |
| 30/09/2016    | 0,63                                                 | 0,97                    | 1,18                    | 1,26            | 3,16                    |
| 31/08/2016    | 0,90                                                 | 1,24                    | 1,28                    | 1,27            | 3,18                    |
| 31/07/2016    | 1,38                                                 | 1,32                    | 1,32                    | 1,23            | 3,21                    |
| 30/06/2016    | 1,44                                                 | 1,39                    | 1,31                    | 1,24            | 3,23                    |
| 31/05/2016    | 1,15                                                 | 1,32                    | 1,51                    | 1,22            | 3,24                    |
| 30/04/2016    | 1,58                                                 | 1,32                    | 1,46                    | 1,20            | 3,27                    |
| 31/03/2016    | 1,22                                                 | 1,22                    | 1,34                    | 1,13            | 3,28                    |
| 29/02/2016    | 1,15                                                 | 1,69                    | 1,25                    | 1,12            | 3,30                    |
| 31/01/2016    | 1,29                                                 | 1,60                    | 1,15                    | 1,07            | 3,33                    |
| 31/12/2015    | 2,63                                                 | 1,45                    | 1,18                    | 1,05            | 3,35                    |
| 30/11/2015    | 0,87                                                 | 0,81                    | 0,94                    | 1,01            | 3,36                    |
| 31/10/2015    | 0,86                                                 | 0,69                    | 0,94                    | 0,99            | 3,38                    |
| 30/09/2015    | 0,71                                                 | 0,90                    | 0,92                    | 0,99            | 3,41                    |
| 31/08/2015    | 0,52                                                 | 1,07                    | 0,99                    | 0,99            | 3,44                    |
| 31/07/2015    | 1,47                                                 | 1,19                    | 0,99                    | 0,99            | 3,48                    |
| 30/06/2015    | 1,22                                                 | 0,95                    | 0,93                    | 0,95            | 3,50                    |
| 31/05/2015    | 0,89                                                 | 0,91                    | 1,07                    | 0,90            | 3,53                    |
| 30/04/2015    | 0,73                                                 | 0,79                    | 1,04                    | 0,92            | 3,56                    |
| 31/03/2015    | 1,12                                                 | 0,91                    | 1,05                    | 0,91            | 3,59                    |
| 28/02/2015    | 0,53                                                 | 1,24                    | 0,99                    | 0,90            | 3,62                    |
| 31/01/2015    | 1,09                                                 | 1,29                    | 0,98                    | 0,89            | 3,66                    |
| 31/12/2014    | 2,08                                                 | 1,19                    | 0,97                    | 0,88            | 3,69                    |
| 30/11/2014    | 0,70                                                 | 0,74                    | 0,72                    | 0,85            | 3,71                    |
| 31/10/2014    | 0,77                                                 | 0,68                    | 0,81                    | 0,84            | 3,75                    |
| 30/09/2014    | 0,74                                                 | 0,74                    | 0,78                    | 0,83            | 3,79                    |
| 31/08/2014    | 0,52                                                 | 0,70                    | 0,82                    | 0,86            | 3,82                    |
| 31/07/2014    | 0,97                                                 | 0,94                    | 0,79                    | 0,89            | 3,87                    |
| 30/06/2014    | 0,61                                                 | 0,81                    | 0,80                    | 0,95            | 3,91                    |
| 31/05/2014    | 1,23                                                 | 0,93                    | 0,98                    | 0,97            | 3,95                    |
| 30/04/2014    | 0,60                                                 | 0,65                    | 0,88                    | 0,99            | 3,99                    |
| 31/03/2014    | 0,96                                                 | 0,79                    | 0,88                    | 1,12            | 4,04                    |
| 28/02/2014    | 0,39                                                 | 1,03                    | 0,90                    | 1,13            | 4,08                    |
| 31/01/2014    | 1,02                                                 | 1,11                    | 0,98                    | 1,21            | 4,13                    |
| 31/12/2013    | 1,67                                                 | 0,97                    | 1,10                    | 1,27            | 4,18                    |
| 30/11/2013    | 0,63                                                 | 0,77                    | 0,96                    | 1,34            | 4,21                    |
| 31/10/2013    | 0,62                                                 | 0,86                    | 1,10                    | 1,42            | 4,27                    |
| 30/09/2013    | 1,05                                                 | 1,23                    | 1,35                    | 1,54            | 4,32                    |
| 31/08/2013    | 0,92                                                 | 1,16                    | 1,36                    | 1,59            | 4,37                    |
| 31/07/2013    | 1,71                                                 | 1,33                    | 1,43                    | 1,77            | 4,43                    |
| 30/06/2013    | 0,83                                                 | 1,47                    | 1,44                    | 2,06            | 4,47                    |
| 31/05/2013    | 1,44                                                 | 1,57                    | 1,72                    | 2,50            | 4,53                    |

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| Fecha<br>Date | % Tasa Anual Equivalente<br>% Annual Percentage Rate |                         |                           |                 |                         |
|---------------|------------------------------------------------------|-------------------------|---------------------------|-----------------|-------------------------|
|               | Mensual<br>Monthly                                   | Trimestral<br>Quarterly | Semestral<br>Semiannually | Anual<br>Annual | Acumulada<br>Cumulative |
| 30/04/2013    | 2,14                                                 | 1,52                    | 1,74                      | 2,90            | 4,58                    |
| 31/03/2013    | 1,13                                                 | 1,40                    | 1,72                      | 3,01            | 4,62                    |
| 28/02/2013    | 1,29                                                 | 1,88                    | 1,82                      | 3,24            | 4,68                    |
| 31/01/2013    | 1,78                                                 | 1,96                    | 2,12                      | 3,49            | 4,74                    |
| 31/12/2012    | 2,56                                                 | 2,04                    | 2,68                      | 3,54            | 4,79                    |
| 30/11/2012    | 1,56                                                 | 1,77                    | 3,28                      | 3,69            | 4,83                    |
| 31/10/2012    | 2,01                                                 | 2,27                    | 4,04                      | 3,83            | 4,89                    |
| 30/09/2012    | 1,75                                                 | 3,32                    | 4,27                      | 3,90            | 4,94                    |
| 31/08/2012    | 3,05                                                 | 4,76                    | 4,64                      | 3,89            | 5,00                    |
| 31/07/2012    | 5,13                                                 | 5,78                    | 4,84                      | 3,76            | 5,04                    |
| 30/06/2012    | 6,07                                                 | 5,22                    | 4,39                      | 3,55            | 5,04                    |
| 31/05/2012    | 6,12                                                 | 4,53                    | 4,11                      | 3,23            | 5,02                    |
| 30/04/2012    | 3,43                                                 | 3,89                    | 3,62                      | 2,89            | 4,99                    |
| 31/03/2012    | 4,01                                                 | 3,55                    | 3,52                      | 2,81            | 5,03                    |
| 29/02/2012    | 4,22                                                 | 3,69                    | 3,12                      | 2,76            | 5,05                    |
| 31/01/2012    | 2,42                                                 | 3,35                    | 2,66                      | 2,71            | 5,07                    |
| 31/12/2011    | 4,42                                                 | 3,49                    | 2,71                      | 2,79            | 5,13                    |
| 30/11/2011    | 3,21                                                 | 2,55                    | 2,35                      | 2,93            | 5,14                    |
| 31/10/2011    | 2,84                                                 | 1,97                    | 2,15                      | 2,99            | 5,19                    |
| 30/09/2011    | 1,61                                                 | 1,92                    | 2,10                      | 3,16            | 5,24                    |
| 31/08/2011    | 1,46                                                 | 2,14                    | 2,40                      | 3,31            | 5,33                    |
| 31/07/2011    | 2,69                                                 | 2,32                    | 2,75                      | 3,44            | 5,43                    |
| 30/06/2011    | 2,26                                                 | 2,28                    | 2,88                      | 3,66            | 5,50                    |
| 31/05/2011    | 2,02                                                 | 2,66                    | 3,52                      | 3,90            | 5,59                    |
| 30/04/2011    | 2,56                                                 | 3,18                    | 3,83                      | 4,12            | 5,68                    |
| 31/03/2011    | 3,41                                                 | 3,47                    | 4,21                      | 4,28            | 5,77                    |
| 28/02/2011    | 3,57                                                 | 4,37                    | 4,21                      | 4,45            | 5,84                    |
| 31/01/2011    | 3,42                                                 | 4,47                    | 4,12                      | 4,62            | 5,91                    |
| 31/12/2010    | 6,07                                                 | 4,95                    | 4,44                      | 4,77            | 5,99                    |
| 30/11/2010    | 3,89                                                 | 4,06                    | 4,28                      | 4,83            | 5,98                    |
| 31/10/2010    | 4,87                                                 | 3,77                    | 4,40                      | 5,06            | 6,05                    |
| 30/09/2010    | 3,42                                                 | 3,93                    | 4,34                      | 5,23            | 6,09                    |
| 31/08/2010    | 3,02                                                 | 4,49                    | 4,69                      | 5,35            | 6,19                    |
| 31/07/2010    | 5,34                                                 | 5,03                    | 5,12                      | 5,41            | 6,30                    |
| 30/06/2010    | 5,10                                                 | 4,75                    | 5,10                      | 5,65            | 6,34                    |
| 31/05/2010    | 4,63                                                 | 4,89                    | 5,38                      | 6,06            | 6,39                    |
| 30/04/2010    | 4,52                                                 | 5,20                    | 5,71                      | 6,61            | 6,46                    |
| 31/03/2010    | 5,51                                                 | 5,44                    | 6,10                      | 6,97            | 6,54                    |
| 28/02/2010    | 5,59                                                 | 5,88                    | 6,00                      | 7,51            | 6,59                    |
| 31/01/2010    | 5,23                                                 | 6,21                    | 5,70                      | 7,67            | 6,64                    |
| 31/12/2009    | 6,81                                                 | 6,76                    | 6,20                      | 7,56            | 6,71                    |
| 30/11/2009    | 6,59                                                 | 6,12                    | 6,73                      | 7,50            | 6,70                    |
| 31/10/2009    | 6,88                                                 | 5,18                    | 7,50                      | 7,51            | 6,71                    |
| 30/09/2009    | 4,87                                                 | 5,63                    | 7,84                      | 7,47            | 6,70                    |

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| Fecha<br>Date | % Tasa Anual Equivalente<br>% Annual Percentage Rate |                         |                          |                 |                         |
|---------------|------------------------------------------------------|-------------------------|--------------------------|-----------------|-------------------------|
|               | Mensual<br>Monthly                                   | Trimestral<br>Quarterly | Semestral<br>Semiannualy | Anual<br>Annual | Acumulada<br>Cumulative |
| 31/08/2009    | 3,75                                                 | 7,34                    | 9,00                     | 7,38            | 6,81                    |
| 31/07/2009    | 8,21                                                 | 9,76                    | 9,61                     | 7,38            | 7,01                    |
| 30/06/2009    | 9,94                                                 | 9,99                    | 8,91                     | 7,18            | 6,92                    |
| 31/05/2009    | 11,10                                                | 10,62                   | 8,26                     | 6,87            | 6,69                    |
| 30/04/2009    | 8,91                                                 | 9,46                    | 7,53                     | 6,31            | 6,31                    |
| 31/03/2009    | 11,84                                                | 7,81                    | 7,09                     |                 | 6,07                    |
| 28/02/2009    | 7,57                                                 | 5,83                    | 5,74                     |                 | 5,47                    |
| 31/01/2009    | 3,85                                                 | 5,56                    | 5,10                     |                 | 5,24                    |
| 31/12/2008    | 6,03                                                 | 6,37                    | 5,43                     |                 | 5,41                    |
| 30/11/2008    | 6,77                                                 | 5,66                    | 5,46                     |                 | 5,32                    |
| 31/10/2008    | 6,31                                                 | 4,64                    | 5,08                     |                 | 5,08                    |
| 30/09/2008    | 3,88                                                 | 4,48                    |                          |                 | 4,83                    |
| 31/08/2008    | 3,72                                                 | 5,26                    |                          |                 | 5,07                    |
| 31/07/2008    | 5,84                                                 | 5,51                    |                          |                 | 5,51                    |
| 30/06/2008    | 6,21                                                 |                         |                          |                 | 5,35                    |
| 31/05/2008    | 4,48                                                 |                         |                          |                 | 4,48                    |
| 26/05/2008    |                                                      |                         |                          |                 |                         |