

BBVA RMBS 2 Fondo de Titulización de Activos

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 (CTHS) / Residential mortgage loans (PTCs)

Fecha / Date: 31/12/2019

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. | |
| 0,000 | 0,499 | 13.192 | 60,42 | 1.003.529.556,67 | 59,86 | 410 | 30,69 | 2.250.635,75 | 13,72 | 13.179 | 60,72 | 1.001.278.920,92 | 60,32 | 0,332 | 0,000 | 0,496 |
| 0,500 | 0,999 | 7.911 | 36,23 | 614.687.852,59 | 36,67 | 805 | 60,25 | 10.500.590,93 | 64,01 | 7.829 | 36,07 | 604.187.261,66 | 36,40 | 0,630 | 0,503 | 0,996 |
| 1,000 | 1,499 | 88 | 0,40 | 7.204.308,41 | 0,43 | 32 | 2,40 | 1.345.137,91 | 8,20 | 74 | 0,34 | 5.859.170,50 | 0,35 | 1,173 | 1,000 | 1,478 |
| 1,500 | 1,999 | 233 | 1,07 | 18.719.873,41 | 1,12 | 42 | 3,14 | 1.417.012,91 | 8,64 | 220 | 1,01 | 17.302.860,50 | 1,04 | 1,838 | 1,500 | 1,978 |
| 2,000 | 2,499 | 404 | 1,85 | 31.761.053,94 | 1,89 | 46 | 3,44 | 875.749,35 | 5,34 | 396 | 1,82 | 30.885.304,59 | 1,86 | 2,074 | 2,013 | 2,467 |
| 2,500 | 2,999 | 6 | 0,03 | 406.935,65 | 0,02 | 1 | 0,07 | 15.682,52 | 0,10 | 5 | 0,02 | 391.253,13 | 0,02 | 2,685 | 2,537 | 2,933 |
| 5,500 | 5,999 | 1 | 0,00 | 17.906,12 | 0,00 | 0 | 0,00 | 0,00 | 0,00 | 1 | 0,00 | 17.906,12 | 0,00 | 5,800 | 5,800 | 5,800 |
| Total : | | 21.835 | 100,00 | 1.676.327.486,79 | 100,00 | 1.336 | 100,00 | 16.404.809,37 | 100,00 | 21.704 | 100,00 | 1.659.922.677,42 | 100,00 | | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | | | | |
| Media Simple / Average : | | | | 76.772,50 | | | | 12.279,05 | | | | 76.480,03 | | 0,492 | | |
| Mínimo / Minimum : | | | | 113,40 | | | | 75,29 | | | | 113,40 | | 0,000 | | |
| Máximo / Maximum : | | | | 330.362,90 | | | | 305.304,29 | | | | 330.362,90 | | 5,800 | | |