

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: 30/11/2023

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 | 55 | 0,32 | 4.874.240,90 | 0,49 | 54 | 4,64 | 4.474.802,29 | 22,54 | 9 | 0,05 | 399.438,61 | 0,04 | 0,317 | 0,053 | 0,499 |
| 0,500 | 0,999 | 94 | 0,55 | 10.150.676,72 | 1,02 | 94 | 8,08 | 9.326.762,14 | 46,97 | 14 | 0,08 | 823.914,58 | 0,08 | 0,664 | 0,503 | 0,980 |
| 1,000 | 1,499 | 23 | 0,14 | 1.803.409,96 | 0,18 | 21 | 1,81 | 1.496.534,20 | 7,54 | 5 | 0,03 | 306.875,76 | 0,03 | 1,233 | 1,103 | 1,462 |
| 1,500 | 1,999 | 22 | 0,13 | 2.042.342,76 | 0,21 | 21 | 1,81 | 1.802.261,79 | 9,08 | 5 | 0,03 | 240.080,97 | 0,02 | 1,784 | 1,542 | 1,992 |
| 2,000 | 2,499 | 11 | 0,06 | 1.113.924,22 | 0,11 | 7 | 0,60 | 675.771,03 | 3,40 | 5 | 0,03 | 438.153,19 | 0,04 | 2,198 | 2,056 | 2,338 |
| 2,500 | 2,999 | 33 | 0,19 | 2.387.023,11 | 0,24 | 4 | 0,34 | 44.643,42 | 0,22 | 32 | 0,19 | 2.342.379,69 | 0,24 | 2,864 | 2,600 | 2,983 |
| 3,000 | 3,499 | 420 | 2,47 | 22.005.849,63 | 2,21 | 10 | 0,86 | 169.308,21 | 0,85 | 419 | 2,49 | 21.836.541,42 | 2,24 | 3,362 | 3,000 | 3,480 |
| 3,500 | 3,999 | 1.264 | 7,43 | 66.495.573,62 | 6,67 | 68 | 5,85 | 327.296,85 | 1,65 | 1.260 | 7,48 | 66.168.276,77 | 6,78 | 3,721 | 3,504 | 3,987 |
| 4,000 | 4,499 | 2.987 | 17,55 | 163.526.592,02 | 16,41 | 146 | 12,55 | 153.368,07 | 0,77 | 2.987 | 17,73 | 163.373.223,95 | 16,73 | 4,303 | 4,007 | 4,499 |
| 4,500 | 4,999 | 10.273 | 60,35 | 609.498.363,82 | 61,18 | 504 | 43,34 | 854.834,85 | 4,31 | 10.270 | 60,97 | 608.643.528,97 | 62,34 | 4,749 | 4,505 | 4,999 |
| 5,000 | 5,499 | 1.819 | 10,69 | 110.761.256,79 | 11,12 | 227 | 19,52 | 477.723,39 | 2,41 | 1.818 | 10,79 | 110.283.533,40 | 11,29 | 5,089 | 5,007 | 5,499 |
| 5,500 | 5,999 | 15 | 0,09 | 1.124.905,83 | 0,11 | 7 | 0,60 | 52.720,10 | 0,27 | 14 | 0,08 | 1.072.185,73 | 0,11 | 5,654 | 5,507 | 5,910 |
| 6,000 | 6,499 | 4 | 0,02 | 333.660,67 | 0,03 | 0 | 0,00 | 0,00 | 0,00 | 4 | 0,02 | 333.660,67 | 0,03 | 6,175 | 6,112 | 6,310 |
| 6,500 | 6,999 | 2 | 0,01 | 133.675,84 | 0,01 | 0 | 0,00 | 0,00 | 0,00 | 2 | 0,01 | 133.675,84 | 0,01 | 6,798 | 6,649 | 6,899 |
| Total : | | 17.022 | 100,00 | 996.251.495,89 | 100,00 | 1.163 | 100,00 | 19.856.026,34 | 100,00 | 16.844 | 100,00 | 976.395.469,55 | 100,00 | | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | | 4,601 | | |
| Media Simple / Average : | | | | 58.527,29 | | | | 17.073,11 | | | | 57.966,96 | | 4,546 | | |
| Mínimo / Minimum : | | | | 1,01 | | | | 8,67 | | | | 1,01 | | 0,053 | | |
| Máximo / Maximum : | | | | 305.304,29 | | | | 305.304,29 | | | | 286.873,20 | | 6,899 | | |