

BBVA RMBS 2 Fondo de Titulización de Activos

Cartera de Activos Titulizados / *Portfolio of Securitised Assets*

Distribución por Intervalos de Fecha de Vencimiento Final / *Distribution by Final Maturity Date Intervals*

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

Fecha / *Date*: 31/10/2023

Divisa / *Currency*: EUR

| Intervalos anuales <i>Annual Intervals</i> | Saldo Vivo de Principal <i>Outstanding Principal Balance</i> | | | | Principal Vencido Impagado <i>Overdue Principal</i> | | | | Principal Pendiente Vencimiento <i>Outstanding Principal</i> | | | | Tipo Interés <i>Interest Rate</i> | Vida residual <i>Residual Life</i> |
|---|---|-------|-------------------------|-------|--|-------|-------------------------|-------|---|-------|-------------------------|-------|--------------------------------------|---|
| | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Media Pond. <i>W. Average</i> | M. Pond. Meses <i>W. Avg. Months</i> |
| 2020 | 2 | 0,01 | 88.658,83 | 0,01 | 2 | 0,19 | 88.658,83 | 0,45 | 0 | 0,00 | 0,00 | 0,00 | 0,000% | 0,000 |
| 2021 | 1 | 0,01 | 49.977,30 | 0,00 | 1 | 0,09 | 49.977,30 | 0,25 | 0 | 0,00 | 0,00 | 0,00 | 0,000% | 0,000 |
| 2022 | 1 | 0,01 | 7.078,19 | 0,00 | 1 | 0,09 | 7.078,19 | 0,04 | 0 | 0,00 | 0,00 | 0,00 | 0,000% | 0,000 |
| 2023 | 88 | 0,51 | 217.756,55 | 0,02 | 7 | 0,65 | 146.496,98 | 0,74 | 83 | 0,49 | 71.259,57 | 0,01 | 4,391% | 1,707 |
| 2024 | 489 | 2,85 | 3.002.769,77 | 0,30 | 17 | 1,59 | 163.189,78 | 0,82 | 488 | 2,87 | 2.839.579,99 | 0,29 | 4,449% | 9,943 |
| 2025 | 526 | 3,06 | 7.186.526,57 | 0,71 | 18 | 1,68 | 237.618,67 | 1,20 | 523 | 3,08 | 6.948.907,90 | 0,70 | 4,548% | 21,177 |
| 2026 | 404 | 2,35 | 7.543.563,68 | 0,75 | 14 | 1,31 | 288.175,45 | 1,45 | 400 | 2,35 | 7.255.388,23 | 0,73 | 4,518% | 32,114 |
| 2027 | 323 | 1,88 | 8.158.702,84 | 0,81 | 6 | 0,56 | 59.674,52 | 0,30 | 323 | 1,90 | 8.099.028,32 | 0,82 | 4,411% | 45,131 |
| 2028 | 548 | 3,19 | 15.015.727,44 | 1,49 | 11 | 1,03 | 91.216,32 | 0,46 | 547 | 3,22 | 14.924.511,12 | 1,51 | 4,389% | 57,616 |
| 2029 | 948 | 5,52 | 32.237.915,77 | 3,19 | 39 | 3,64 | 371.518,52 | 1,87 | 943 | 5,55 | 31.866.397,25 | 3,22 | 4,436% | 68,891 |
| 2030 | 859 | 5,00 | 35.251.542,89 | 3,49 | 29 | 2,71 | 410.710,64 | 2,07 | 855 | 5,03 | 34.840.832,25 | 3,52 | 4,522% | 80,744 |
| 2031 | 510 | 2,97 | 23.588.104,13 | 2,34 | 22 | 2,05 | 673.229,09 | 3,40 | 504 | 2,97 | 22.914.875,04 | 2,31 | 4,481% | 92,186 |
| 2032 | 381 | 2,22 | 19.826.730,02 | 1,96 | 20 | 1,87 | 45.270,36 | 0,23 | 380 | 2,24 | 19.781.459,66 | 2,00 | 4,446% | 104,598 |
| 2033 | 1.144 | 6,66 | 59.805.310,64 | 5,92 | 47 | 4,39 | 679.187,16 | 3,43 | 1.139 | 6,70 | 59.126.123,48 | 5,97 | 4,343% | 118,266 |
| 2034 | 3.757 | 21,88 | 225.745.412,13 | 22,35 | 204 | 19,05 | 4.030.579,01 | 20,34 | 3.718 | 21,88 | 221.714.833,12 | 22,39 | 4,412% | 129,027 |
| 2035 | 4.040 | 23,53 | 284.691.280,81 | 28,19 | 266 | 24,84 | 5.240.732,23 | 26,45 | 3.997 | 23,52 | 279.450.548,58 | 28,23 | 4,552% | 140,575 |
| 2036 | 1.828 | 10,65 | 144.166.058,56 | 14,28 | 156 | 14,57 | 2.890.201,11 | 14,58 | 1.803 | 10,61 | 141.275.857,45 | 14,27 | 4,674% | 150,135 |
| 2037 | 123 | 0,72 | 12.079.574,86 | 1,20 | 34 | 3,17 | 107.994,08 | 0,54 | 122 | 0,72 | 11.971.580,78 | 1,21 | 4,739% | 161,998 |
| 2038 | 20 | 0,12 | 1.645.023,11 | 0,16 | 3 | 0,28 | 128.418,77 | 0,65 | 19 | 0,11 | 1.516.604,34 | 0,15 | 4,566% | 176,713 |
| 2039 | 29 | 0,17 | 2.312.597,50 | 0,23 | 2 | 0,19 | 3.165,61 | 0,02 | 29 | 0,17 | 2.309.431,89 | 0,23 | 4,514% | 188,427 |
| 2040 | 66 | 0,38 | 6.086.831,51 | 0,60 | 6 | 0,56 | 196.689,88 | 0,99 | 64 | 0,38 | 5.890.141,63 | 0,59 | 4,376% | 201,804 |
| 2041 | 58 | 0,34 | 5.179.516,98 | 0,51 | 7 | 0,65 | 272.645,08 | 1,38 | 56 | 0,33 | 4.906.871,90 | 0,50 | 4,572% | 210,523 |
| 2042 | 35 | 0,20 | 3.646.042,95 | 0,36 | 8 | 0,75 | 276.998,58 | 1,40 | 33 | 0,19 | 3.369.044,37 | 0,34 | 4,347% | 223,630 |
| 2043 | 44 | 0,26 | 4.316.992,56 | 0,43 | 9 | 0,84 | 169.924,42 | 0,86 | 43 | 0,25 | 4.147.068,14 | 0,42 | 4,356% | 237,286 |
| 2044 | 96 | 0,56 | 9.343.762,28 | 0,93 | 17 | 1,59 | 284.861,50 | 1,44 | 93 | 0,55 | 9.058.900,78 | 0,91 | 4,448% | 248,666 |
| 2045 | 328 | 1,91 | 37.722.059,41 | 3,74 | 37 | 3,45 | 828.360,76 | 4,18 | 322 | 1,89 | 36.893.698,65 | 3,73 | 4,467% | 262,780 |
| 2046 | 519 | 3,02 | 60.355.016,70 | 5,98 | 88 | 8,22 | 2.074.081,49 | 10,47 | 505 | 2,97 | 58.280.935,21 | 5,89 | 4,577% | 271,890 |
| 2047 | 4 | 0,02 | 623.490,34 | 0,06 | 0 | 0,00 | 0,00 | 0,00 | 4 | 0,02 | 623.490,34 | 0,06 | 4,481% | 280,577 |

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|---|---|--------|-------------------------|--------|--|--------|-------------------------|--------|---|--------|-------------------------|--------|--------------------------------------|---|
| | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Media Pond. <i>W. Average</i> | M. Pond. Meses <i>W. Avg. Months</i> |
| Total : | 17.171 | 100,00 | 1.009.894.024,32 | 100,00 | 1.071 | 100,00 | 19.816.654,33 | 100,00 | 16.993 | 100,00 | 990.077.369,99 | 100,00 | | |
| Media Ponderada / <i>Weighted Average</i> : | | | | | | | | | | | | | 4,510% | 142,906 |
| Media Simple / <i>Average</i> : | | | 58.813,93 | | | | 18.502,95 | | | | 58.263,84 | | 4,456% | 122,483 |
| Mínimo / <i>Minimum</i> : | | | 0,26 | | | | 0,26 | | | | 58,51 | | 0,053% | 30/11/2023 |
| Máximo / <i>Maximum</i> : | | | 305.304,29 | | | | 305.304,29 | | | | 287.628,79 | | 6,899% | 31/03/2047 |