

BBVA RMBS 2 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Intervalos de Fecha de Formalización / Distribution by Arrangement Date Intervals

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

Fecha / Date: 31/12/2018

Divisa / Currency: EUR

| Intervalos anuales Annual Intervals | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | Tipo Interés Interest Rate | Antigüedad Age |
|---|--|---------------|-------------------------|---------------|---|---------------|----------------------|---------------|--|---------------|-------------------------|---------------|-------------------------------|----------------------------------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Media Pond. W. Average | M. Pond. Meses W. Avg. Months |
| 2003 | 2.023 | 8,84 | 121.921.507,10 | 6,51 | 104 | 6,56 | 512.692,04 | 3,59 | 2.019 | 8,85 | 121.408.815,06 | 6,53 | 0,567% | 183,138 |
| 2004 | 8.365 | 36,53 | 617.565.651,05 | 32,95 | 580 | 36,57 | 5.120.660,37 | 35,86 | 8.335 | 36,53 | 612.444.990,68 | 32,93 | 0,581% | 173,526 |
| 2005 | 8.689 | 37,95 | 759.343.765,46 | 40,52 | 596 | 37,58 | 5.531.997,74 | 38,74 | 8.657 | 37,94 | 753.811.767,72 | 40,53 | 0,556% | 161,732 |
| 2006 | 3.820 | 16,68 | 375.191.362,94 | 20,02 | 306 | 19,29 | 3.113.198,17 | 21,80 | 3.804 | 16,67 | 372.078.164,77 | 20,01 | 0,567% | 152,923 |
| Total : | 22.897 | 100,00 | 1.874.022.286,55 | 100,00 | 1.586 | 100,00 | 14.278.548,32 | 100,00 | 22.815 | 100,00 | 1.859.743.738,23 | 100,00 | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 0,567% | 165,251 |
| Media Simple / Average : | | | 81.845,76 | | | | 9.002,87 | | | | 81.514,08 | | 0,567% | 166,065 |
| Mínimo / Minimum : | | | 18,94 | | | | 88,72 | | | | 18,94 | | 0,000% | 10/01/2003 |
| Máximo / Maximum : | | | 342.932,17 | | | | 305.304,29 | | | | 342.932,17 | | 5,800% | 16/10/2006 |