

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: 30/09/2023

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 | 1.497 | 8,65 | 60.230.061,87 | 5,89 | 76 | 6,01 | 855.090,23 | 4,31 | 1.486 | 8,68 | 59.374.971,64 | 5,92 | 4,187% | 240,157 |
| 2004 | 6.268 | 36,22 | 323.681.032,47 | 31,65 | 459 | 36,28 | 6.072.704,58 | 30,59 | 6.208 | 36,25 | 317.608.327,89 | 31,67 | 4,287% | 230,502 |
| 2005 | 6.622 | 38,27 | 421.951.893,99 | 41,26 | 463 | 36,60 | 7.736.675,64 | 38,97 | 6.555 | 38,27 | 414.215.218,35 | 41,30 | 4,443% | 218,668 |
| 2006 | 2.917 | 16,86 | 216.903.310,24 | 21,21 | 267 | 21,11 | 5.189.683,24 | 26,14 | 2.878 | 16,80 | 211.713.627,00 | 21,11 | 4,564% | 209,913 |
| Total : | 17.304 | 100,00 | 1.022.766.298,57 | 100,00 | 1.265 | 100,00 | 19.854.153,69 | 100,00 | 17.127 | 100,00 | 1.002.912.144,88 | 100,00 | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 4,404% | 221,839 |
| Media Simple / Average : | | | 59.105,77 | | | | 15.694,98 | | | | 58.557,37 | | 4,348% | 222,967 |
| Mínimo / Minimum : | | | 2,71 | | | | 78,80 | | | | 2,71 | | 0,053% | 21/01/2003 |
| Máximo / Maximum : | | | 305.304,29 | | | | 305.304,29 | | | | 288.381,52 | | 6,899% | 16/10/2006 |