

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 (PHs/CTHs) / Residential mortgage loans (PTCs/MCs)

Fecha / Date: 31/08/2024

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 Interes Interest Rate | Antigüedad Age |
|---|--|---------------|-----------------------|---------------|---|---------------|----------------------|---------------|--|---------------|-----------------------|---------------|-------------------------------|----------------------------------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Media Pond. W. Average | M. Pond. Meses W. Avg. Months |
| 2003 | 1.313 | 8,31 % | 50.393.958,10 | 5,70 % | 71 | 6,58 % | 786.220,79 | 4,05 % | 1.304 | 8,35 % | 49.607.737,31 | 5,74 % | 4,456% | 251,040 |
| 2004 | 5.653 | 35,76 % | 277.536.685,74 | 31,38 % | 395 | 36,61 % | 6.291.128,62 | 32,40 % | 5.586 | 35,75 % | 271.245.557,12 | 31,36 % | 4,430% | 241,4282 |
| 2005 | 6.141 | 38,85 % | 366.648.657,97 | 41,46 % | 393 | 36,42 % | 6.891.807,15 | 35,50 % | 6.081 | 38,92 % | 359.756.850,82 | 41,59 % | 4,396% | 229,5724 |
| 2006 | 2.699 | 17,08 % | 189.792.346,42 | 21,46 % | 220 | 20,39 % | 5.445.229,60 | 28,05 % | 2.654 | 16,99 % | 184.347.116,82 | 21,31 % | 4,410% | 220,8268 |
| Total: | 15.806 | 100,00 | 884.371.648,23 | 100,00 | 1.079 | 100,00 | 19.414.386,16 | 100,00 | 15.625 | 100,00 | 864.957.262,07 | 100,00 | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 4,413 | 232,658 |
| Media simple / Average: | | | 55.951,64 | | | | 17.992,94 | | | | 55.357,26 | | 4,374 | 234,259 |
| Mínimo / Minimum : | | | 54,82 | | | | 60,20 | | | | 54,82 | | 0,053 | 24/01/2003 |
| Máximo / Maximum: | | | 305.304,29 | | | | 305.304,29 | | | | 279.971,14 | | 6,276 | 16/10/2006 |