

BBVA RMBS 2 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitized Assets

Distribución por Intervalos de Relación Principal actual / Valor de Tasación (%CLTV) / Distribution by current Loan-to-Value Ratio (%CLTV) Intervals

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

Fecha / Date: 31/05/2024

Divisa / Currency: EUR

| Intervalos de %CLTV %CLTV Intervals | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | %CLTV Media Ponderada Weighted Average %CLTV | | |
|--|--|-------|------------------|----------------|---|-----|------------------|---------------|--|-------|------------------|----------------|---|----------|---------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | SVP / OBP | PPV / OP | |
| 0,010 | 5,000 | 931 | 5,75 % | 21.224.368,56 | 2,31 % | 192 | 18,84 % | 17.429.834,88 | 89,78 % | 754 | 4,71 % | 3.794.533,68 | 0,42 % | 55,400 | 3,372 |
| 5,010 | 10,000 | 783 | 4,84 % | 11.425.085,49 | 1,24 % | 13 | 1,28 % | 31.823,45 | 0,16 % | 783 | 4,89 % | 11.393.262,04 | 1,27 % | 7,881 | 7,795 |
| 10,010 | 15,000 | 904 | 5,58 % | 23.562.159,17 | 2,56 % | 22 | 2,16 % | 38.812,67 | 0,20 % | 904 | 5,64 % | 23.523.346,50 | 2,61 % | 12,889 | 12,848 |
| 15,010 | 20,000 | 1.290 | 7,97 % | 45.726.886,06 | 4,97 % | 26 | 2,55 % | 35.447,68 | 0,18 % | 1.290 | 8,05 % | 45.691.438,38 | 5,08 % | 17,772 | 17,756 |
| 20,010 | 25,000 | 1.702 | 10,51 % | 79.764.311,69 | 8,68 % | 46 | 4,51 % | 44.478,26 | 0,23 % | 1.702 | 10,63 % | 79.719.833,43 | 8,86 % | 22,638 | 22,623 |
| 25,010 | 30,000 | 2.072 | 12,79 % | 114.964.098,79 | 12,50 % | 73 | 7,16 % | 129.953,26 | 0,67 % | 2.072 | 12,94 % | 114.834.145,53 | 12,76 % | 27,772 | 27,727 |
| 30,010 | 35,000 | 2.983 | 18,42 % | 180.462.884,04 | 19,63 % | 158 | 15,51 % | 300.495,10 | 1,55 % | 2.983 | 18,62 % | 180.162.388,94 | 20,02 % | 32,756 | 32,676 |
| 35,010 | 40,000 | 2.274 | 14,04 % | 156.583.267,16 | 17,03 % | 141 | 13,84 % | 572.748,01 | 2,95 % | 2.274 | 14,20 % | 156.010.519,15 | 17,33 % | 37,488 | 37,272 |
| 40,010 | 45,000 | 1.204 | 7,43 % | 90.895.769,75 | 9,89 % | 90 | 8,83 % | 312.185,61 | 1,61 % | 1.204 | 7,52 % | 90.583.584,14 | 10,06 % | 42,620 | 42,383 |
| 45,010 | 50,000 | 880 | 5,43 % | 78.587.725,43 | 8,55 % | 82 | 8,05 % | 118.213,39 | 0,61 % | 880 | 5,49 % | 78.469.512,04 | 8,72 % | 47,658 | 47,577 |
| 50,010 | 55,000 | 560 | 3,46 % | 56.178.977,62 | 6,11 % | 63 | 6,18 % | 164.617,71 | 0,85 % | 560 | 3,50 % | 56.014.359,91 | 6,22 % | 52,480 | 52,265 |
| 55,010 | 60,000 | 253 | 1,56 % | 25.065.138,52 | 2,73 % | 37 | 3,63 % | 65.936,25 | 0,34 % | 253 | 1,58 % | 24.999.202,27 | 2,78 % | 57,326 | 57,161 |
| 60,010 | 65,000 | 127 | 0,78 % | 11.746.021,61 | 1,28 % | 18 | 1,77 % | 35.024,13 | 0,18 % | 127 | 0,79 % | 11.710.997,48 | 1,30 % | 62,705 | 62,456 |
| 65,010 | 70,000 | 84 | 0,52 % | 7.749.976,36 | 0,84 % | 18 | 1,77 % | 7.923,53 | 0,04 % | 84 | 0,52 % | 7.742.052,83 | 0,86 % | 67,573 | 67,503 |
| 70,010 | 75,000 | 50 | 0,31 % | 5.052.653,45 | 0,55 % | 17 | 1,67 % | 70.947,84 | 0,37 % | 50 | 0,31 % | 4.981.705,61 | 0,55 % | 74,429 | 72,544 |
| 75,010 | 80,000 | 31 | 0,19 % | 3.237.774,75 | 0,35 % | 5 | 0,49 % | 1.606,29 | 0,01 % | 31 | 0,19 % | 3.236.168,46 | 0,36 % | 77,568 | 77,530 |
| 80,010 | 85,000 | 22 | 0,14 % | 2.264.135,83 | 0,25 % | 3 | 0,29 % | 1.381,90 | 0,01 % | 22 | 0,14 % | 2.262.753,93 | 0,25 % | 82,157 | 82,107 |
| 85,010 | 90,000 | 18 | 0,11 % | 2.089.533,70 | 0,23 % | 6 | 0,59 % | 46.094,04 | 0,24 % | 18 | 0,11 % | 2.043.439,66 | 0,23 % | 90,019 | 87,593 |
| 90,010 | 95,000 | 12 | 0,07 % | 1.384.117,38 | 0,15 % | 2 | 0,20 % | 3.989,56 | 0,02 % | 12 | 0,07 % | 1.380.127,82 | 0,15 % | 92,037 | 91,775 |
| 95,010 | 100,000 | 6 | 0,04 % | 662.862,70 | 0,07 % | 3 | 0,29 % | 587,65 | 0,00 % | 6 | 0,04 % | 662.275,05 | 0,07 % | 97,124 | 97,037 |
| 100,010 | 105,000 | 1 | 0,01 % | 66.357,50 | 0,01 % | 0 | 0,00 % | 0,00 | 0,00 % | 1 | 0,01 % | 66.357,50 | 0,01 % | 104,682 | 104,682 |
| 115,010 | 120,000 | 3 | 0,02 % | 408.444,84 | 0,04 % | 1 | 0,10 % | 999,17 | 0,01 % | 3 | 0,02 % | 407.445,67 | 0,05 % | 118,442 | 118,152 |
| 120,010 | 125,000 | 1 | 0,01 % | 65.142,55 | 0,01 % | 0 | 0,00 % | 0,00 | 0,00 % | 1 | 0,01 % | 65.142,55 | 0,01 % | 120,902 | 120,902 |
| 130,010 | 135,000 | 1 | 0,01 % | 124.410,58 | 0,01 % | 1 | 0,10 % | 706,21 | 0,00 % | 1 | 0,01 % | 123.704,37 | 0,01 % | 132,192 | 131,442 |
| 145,010 | 150,000 | 1 | 0,01 % | 72.053,62 | 0,01 % | 1 | 0,10 % | 149,43 | 0,00 % | 1 | 0,01 % | 71.904,19 | 0,01 % | 146,777 | 146,473 |
| 165,010 | 170,000 | 1 | 0,01 % | 82.288,89 | 0,01 % | 1 | 0,10 % | 189,48 | 0,00 % | 1 | 0,01 % | 82.099,41 | 0,01 % | 168,479 | 168,091 |

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| | | | | | | | | | | | | |
|--------|--------|--------|----------------|--------|-------|--------|---------------|--------|--------|--------|----------------|--------|
| Total: | 16.194 | 100,00 | 919.446.446,04 | 100,00 | 1.019 | 100,00 | 19.414.145,50 | 100,00 | 16.017 | 100,00 | 900.032.300,54 | 100,00 |
|--------|--------|--------|----------------|--------|-------|--------|---------------|--------|--------|--------|----------------|--------|

| | | | | | | | | | | | | | |
|--------------------------------------|--|--|------------|--|--|--|------------|--|--|--|------------|---------|---------|
| Media Ponderada / Weighted Average : | | | | | | | | | | | 36,679 | 35,953 | |
| Media simple / Average: | | | 56.776,98 | | | | 19.052,15 | | | | 56.192,31 | 30,514 | 30,083 |
| Mínimo / Minimum : | | | 41,04 | | | | 0,41 | | | | 41,04 | 0,020 | 0,020 |
| Máximo / Maximum: | | | 305.304,29 | | | | 305.304,29 | | | | 282.318,58 | 225,486 | 168,091 |