

## BBVA RMBS 2 Fondo de Titulización de Activos

### Cartera de Activos Titulizados / Portfolio of Securitised Assets

### Distribución por Índices de Referencia / Distribution by Reference Indexes

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

Fecha / Date: 31/10/2023

Divisa / Currency: EUR

| Índices de Referencia<br>Reference Indexes                                       | Saldo Vivo de Principal<br>Outstanding Principal Balance |        |                  |        | Principal Vencido Impagado<br>Overdue Principal |        |                  |        | Principal Pendiente Vencimiento<br>Outstanding Principal |        |                  |        | Tipo Int.<br>Int. Rate | Margen s/Índice<br>Margin o/Index |        |       |
|----------------------------------------------------------------------------------|----------------------------------------------------------|--------|------------------|--------|-------------------------------------------------|--------|------------------|--------|----------------------------------------------------------|--------|------------------|--------|------------------------|-----------------------------------|--------|-------|
|                                                                                  | Num.                                                     | %      | Importe / Amount | %      | Num.                                            | %      | Importe / Amount | %      | Num.                                                     | %      | Importe / Amount | %      | Med.Pond.<br>W. Avg.   | M.Pond.<br>W. Avg.                | Min.   | Max.  |
| Interés Variable<br>Floating Interest                                            | 17.162                                                   | 99,95  | 1.009.029.912,07 | 99,91  | 1.071                                           | 100,00 | 19.816.654,33    | 100,00 | 16.984                                                   | 99,95  | 989.213.257,74   | 99,91  | 4,511%                 |                                   |        |       |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br>1-year EURIBOR/MIBOR (Mortgage Market) | 16.610                                                   | 96,73  | 974.538.117,52   | 96,50  | 1.002                                           | 93,56  | 18.150.413,42    | 91,59  | 16.449                                                   | 96,80  | 956.387.704,10   | 96,60  | 4,537%                 | 0,716                             | -0,100 | 2,750 |
| M. Hipotecario Conjunto de Entidades<br>Mortgage Market: All Institutions        | 552                                                      | 3,21   | 34.491.794,55    | 3,42   | 69                                              | 6,44   | 1.666.240,91     | 8,41   | 535                                                      | 3,15   | 32.825.553,64    | 3,32   | 3,771%                 | 0,056                             | -0,500 | 1,000 |
| Interés Fijo<br>Fixed Interest                                                   | 9                                                        | 0,05   | 864.112,25       | 0,09   | 0                                               | 0,00   | 0,00             | 0,00   | 9                                                        | 0,05   | 864.112,25       | 0,09   | 2,822%                 |                                   |        |       |
| 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 / Weighted Average :                                             |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 4,510%                 |                                   |        |       |
| Media Simple / Average :                                                         |                                                          |        | 58.813,93        |        |                                                 |        | 18.502,95        |        |                                                          |        | 58.263,84        |        | 4,456%                 |                                   |        |       |
| Mínimo / Minimum :                                                               |                                                          |        | 0,26             |        |                                                 |        | 0,26             |        |                                                          |        | 58,51            |        | 0,053%                 |                                   |        |       |
| Máximo / Maximum :                                                               |                                                          |        | 305.304,29       |        |                                                 |        | 305.304,29       |        |                                                          |        | 287.628,79       |        | 6,899%                 |                                   |        |       |

Medias ponderadas por el principal pendiente de vencimiento / Averages weighted by the outstanding principal.

Tipo Interés: Tipo de interés nominal anual / Interest Rate: Annual nominal interest rate.