

# 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 (PHs/CTHs) / Residential mortgage loans (PTCs/MCs)  
Fecha / Date: 31/03/2024  
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.  |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)     | 15.923                                                   | 96,67 % | 910.848.137,09   | 96,39 % | 1.414                                           | 93,21 % | 18.289.237,60    | 91,60 % | 15.758                                                   | 96,74 % | 892.558.899,49   | 96,49 % | 4,601%                 | 0,7182                            | -0,100 | 2,750 |
| M. Hipotecario Conjunto de Entidades       | 532                                                      | 3,23 %  | 32.441.222,77    | 3,43 %  | 102                                             | 6,72 %  | 1.677.814,10     | 8,40 %  | 515                                                      | 3,16 %  | 30.763.408,67    | 3,33 %  | 4,055%                 | 0,0556                            | -0,500 | 1,000 |
| Interés Fijo                               | 16                                                       | 0,10 %  | 1.692.999,67     | 0,18 %  | 1                                               | 0,07 %  | 410,92           | 0,00 %  | 16                                                       | 0,10 %  | 1.692.588,75     | 0,18 %  | 3,117%                 |                                   |        |       |
| Total:                                     | 16.471                                                   | 100,00  | 944.982.359,53   | 100,00  | 1.517                                           | 100,00  | 19.967.462,62    | 100,00  | 16.289                                                   | 100,00  | 925.014.896,91   | 100,00  |                        |                                   |        |       |
| Media Ponderada / Weighted Average :       |                                                          |         |                  |         |                                                 |         |                  |         |                                                          |         |                  |         | 4,580                  |                                   |        |       |
| Media simple / Average:                    |                                                          |         |                  |         |                                                 |         |                  |         |                                                          |         |                  |         | 4,536                  |                                   |        |       |
| Mínimo / Minimum :                         |                                                          |         |                  |         |                                                 |         |                  |         |                                                          |         |                  |         | 0,053                  |                                   |        |       |
| Máximo / Maximum:                          |                                                          |         |                  |         |                                                 |         |                  |         |                                                          |         |                  |         | 6,649                  |                                   |        |       |