

# BBVA RMBS 2 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Intervalos de Tipos de Interés Nominal Anual/ Distribution by Nominal Annual Interest Rate Intervals

Activos / Assets: Préstamos hipotecarios vivienda (PHs/CTHs) / Residential mortgage loans (PTCs/MCs)  
Fecha / Date: 31/05/2024  
Divisa / Currency: EUR

| Intervalos de Tipos de Interés<br><i>Interest Rate Intervals</i> | Saldo Vivo de Principal<br><i>Outstanding Principal Balance</i> |        |                         |                | Principal Vencido Impagado<br><i>Overdue Principal</i> |       |                         |               | Principal Pendiente Vencimiento<br><i>Outstanding Principal</i> |        |                         |                | % Tipo de Interés<br><i>% Interest Rate</i> |       |       |       |
|------------------------------------------------------------------|-----------------------------------------------------------------|--------|-------------------------|----------------|--------------------------------------------------------|-------|-------------------------|---------------|-----------------------------------------------------------------|--------|-------------------------|----------------|---------------------------------------------|-------|-------|-------|
|                                                                  | Num.                                                            | %      | Importe / <i>Amount</i> | %              | Num.                                                   | %     | Importe / <i>Amount</i> | %             | Num.                                                            | %      | Importe / <i>Amount</i> | %              | Med. Pond.<br><i>W. Avg.</i>                | Min.  | Max.  |       |
| 0,000                                                            | 0,499                                                           | 57     | 0,35 %                  | 5.121.199,28   | 0,56 %                                                 | 55    | 5,40 %                  | 4.502.310,53  | 23,19 %                                                         | 11     | 0,07 %                  | 618.888,75     | 0,07 %                                      | 0,342 | 0,053 | 0,499 |
| 0,500                                                            | 0,999                                                           | 91     | 0,56 %                  | 9.501.666,35   | 1,03 %                                                 | 91    | 8,93 %                  | 8.691.160,05  | 44,77 %                                                         | 16     | 0,10 %                  | 810.506,30     | 0,09 %                                      | 0,689 | 0,503 | 0,980 |
| 1,000                                                            | 1,499                                                           | 22     | 0,14 %                  | 1.735.711,35   | 0,19 %                                                 | 20    | 1,96 %                  | 1.340.716,47  | 6,91 %                                                          | 6      | 0,04 %                  | 394.994,88     | 0,04 %                                      | 1,153 | 1,000 | 1,462 |
| 1,500                                                            | 1,999                                                           | 19     | 0,12 %                  | 1.795.745,36   | 0,20 %                                                 | 18    | 1,77 %                  | 1.596.057,53  | 8,22 %                                                          | 4      | 0,02 %                  | 199.687,83     | 0,02 %                                      | 1,767 | 1,542 | 1,992 |
| 2,000                                                            | 2,499                                                           | 10     | 0,06 %                  | 990.896,39     | 0,11 %                                                 | 7     | 0,69 %                  | 600.422,22    | 3,09 %                                                          | 5      | 0,03 %                  | 390.474,17     | 0,04 %                                      | 2,207 | 2,056 | 2,338 |
| 2,500                                                            | 2,999                                                           | 14     | 0,09 %                  | 1.183.395,23   | 0,13 %                                                 | 3     | 0,29 %                  | 45.963,87     | 0,24 %                                                          | 13     | 0,08 %                  | 1.137.431,36   | 0,13 %                                      | 2,738 | 2,500 | 2,983 |
| 3,000                                                            | 3,499                                                           | 15     | 0,09 %                  | 1.498.961,45   | 0,16 %                                                 | 1     | 0,10 %                  | 159.271,34    | 0,82 %                                                          | 14     | 0,09 %                  | 1.339.690,11   | 0,15 %                                      | 3,263 | 3,000 | 3,480 |
| 3,500                                                            | 3,999                                                           | 211    | 1,30 %                  | 13.052.380,45  | 1,42 %                                                 | 19    | 1,86 %                  | 323.787,19    | 1,67 %                                                          | 207    | 1,29 %                  | 12.728.593,26  | 1,41 %                                      | 3,895 | 3,509 | 3,993 |
| 4,000                                                            | 4,499                                                           | 7.847  | 48,46 %                 | 432.277.377,86 | 47,01 %                                                | 268   | 26,30 %                 | 618.028,01    | 3,18 %                                                          | 7.845  | 48,98 %                 | 431.659.349,85 | 47,96 %                                     | 4,323 | 4,001 | 4,499 |
| 4,500                                                            | 4,999                                                           | 7.496  | 46,29 %                 | 426.154.933,19 | 46,35 %                                                | 495   | 48,58 %                 | 1.319.086,36  | 6,79 %                                                          | 7.487  | 46,74 %                 | 424.835.846,83 | 47,20 %                                     | 4,688 | 4,503 | 4,999 |
| 5,000                                                            | 5,499                                                           | 397    | 2,45 %                  | 24.993.888,20  | 2,72 %                                                 | 40    | 3,93 %                  | 165.587,66    | 0,85 %                                                          | 395    | 2,47 %                  | 24.828.300,54  | 2,76 %                                      | 5,101 | 5,007 | 5,499 |
| 5,500                                                            | 5,999                                                           | 12     | 0,07 %                  | 873.811,76     | 0,10 %                                                 | 2     | 0,20 %                  | 51.754,27     | 0,27 %                                                          | 11     | 0,07 %                  | 822.057,49     | 0,09 %                                      | 5,680 | 5,507 | 5,853 |
| 6,000                                                            | 6,499                                                           | 3      | 0,02 %                  | 266.479,17     | 0,03 %                                                 | 0     | 0,00 %                  | 0,00          | 0,00 %                                                          | 3      | 0,02 %                  | 266.479,17     | 0,03 %                                      | 6,287 | 6,218 | 6,359 |
| 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 / <i>Weighted</i>                                |                                                                 |        |                         |                |                                                        |       |                         |               |                                                                 |        |                         |                | 4,500                                       |       |       |       |
| Media simple / <i>Average</i> :                                  |                                                                 |        |                         |                |                                                        |       |                         |               |                                                                 |        |                         |                | 4,459                                       |       |       |       |
| Mínimo / <i>Minimum</i> :                                        |                                                                 |        |                         |                |                                                        |       |                         |               |                                                                 |        |                         |                | 0,053                                       |       |       |       |
| Máximo / <i>Maximum</i> :                                        |                                                                 |        |                         |                |                                                        |       |                         |               |                                                                 |        |                         |                | 6,359                                       |       |       |       |