

## BBVA RMBS 2 Fondo de Titulización de Activos

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

#### Distribución por Intervalos de Fecha de Vencimiento Final / Distribution by Final Maturity Date Intervals

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

Fecha / Date: 31/12/2022

Divisa / Currency: EUR

| Intervalos anuales<br>Annual Intervals | Saldo Vivo de Principal<br>Outstanding Principal Balance |       |                  |       | Principal Vencido Impagado<br>Overdue Principal |       |                  |       | Principal Pendiente Vencimiento<br>Outstanding Principal |       |                  |       | Tipo Interés<br>Interest Rate | Vida residual<br>Residual Life   |
|----------------------------------------|----------------------------------------------------------|-------|------------------|-------|-------------------------------------------------|-------|------------------|-------|----------------------------------------------------------|-------|------------------|-------|-------------------------------|----------------------------------|
|                                        | Num.                                                     | %     | Importe / Amount | %     | Num.                                            | %     | Importe / Amount | %     | Num.                                                     | %     | Importe / Amount | %     | Media Pond.<br>W. Average     | M. Pond. Meses<br>W. Avg. Months |
| 2020                                   | 2                                                        | 0,01  | 88.658,83        | 0,01  | 2                                               | 0,16  | 88.658,83        | 0,43  | 0                                                        | 0,00  | 0,00             | 0,00  | 0,000%                        | 0,000                            |
| 2021                                   | 1                                                        | 0,01  | 49.977,30        | 0,00  | 1                                               | 0,08  | 49.977,30        | 0,24  | 0                                                        | 0,00  | 0,00             | 0,00  | 0,000%                        | 0,000                            |
| 2022                                   | 1                                                        | 0,01  | 7.078,19         | 0,00  | 1                                               | 0,08  | 7.078,19         | 0,03  | 0                                                        | 0,00  | 0,00             | 0,00  | 0,000%                        | 0,000                            |
| 2023                                   | 353                                                      | 1,90  | 1.637.205,32     | 0,14  | 10                                              | 0,82  | 145.666,31       | 0,71  | 351                                                      | 1,91  | 1.491.539,01     | 0,13  | 1,965%                        | 8,976                            |
| 2024                                   | 557                                                      | 3,00  | 6.186.732,26     | 0,54  | 15                                              | 1,24  | 163.051,83       | 0,79  | 555                                                      | 3,02  | 6.023.680,43     | 0,53  | 2,005%                        | 19,376                           |
| 2025                                   | 550                                                      | 2,96  | 10.371.952,09    | 0,90  | 30                                              | 2,47  | 286.342,37       | 1,40  | 546                                                      | 2,97  | 10.085.609,72    | 0,89  | 2,184%                        | 31,012                           |
| 2026                                   | 411                                                      | 2,21  | 10.022.813,19    | 0,87  | 13                                              | 1,07  | 284.854,63       | 1,39  | 407                                                      | 2,21  | 9.737.958,56     | 0,86  | 1,911%                        | 41,922                           |
| 2027                                   | 350                                                      | 1,89  | 10.714.607,60    | 0,93  | 6                                               | 0,49  | 53.199,54        | 0,26  | 350                                                      | 1,90  | 10.661.408,06    | 0,94  | 2,046%                        | 55,072                           |
| 2028                                   | 592                                                      | 3,19  | 18.945.143,17    | 1,64  | 12                                              | 0,99  | 104.711,24       | 0,51  | 590                                                      | 3,21  | 18.840.431,93    | 1,66  | 1,765%                        | 67,673                           |
| 2029                                   | 1.016                                                    | 5,47  | 38.907.889,34    | 3,38  | 38                                              | 3,13  | 407.048,09       | 1,98  | 1.010                                                    | 5,49  | 38.500.841,25    | 3,40  | 2,056%                        | 78,844                           |
| 2030                                   | 953                                                      | 5,13  | 43.048.028,70    | 3,74  | 35                                              | 2,89  | 433.216,48       | 2,11  | 948                                                      | 5,16  | 42.614.812,22    | 3,76  | 2,162%                        | 90,685                           |
| 2031                                   | 553                                                      | 2,98  | 28.179.054,23    | 2,45  | 27                                              | 2,23  | 668.034,28       | 3,26  | 547                                                      | 2,98  | 27.511.019,95    | 2,43  | 2,079%                        | 102,148                          |
| 2032                                   | 411                                                      | 2,21  | 23.671.218,63    | 2,05  | 17                                              | 1,40  | 86.554,13        | 0,42  | 409                                                      | 2,23  | 23.584.664,50    | 2,08  | 1,951%                        | 114,515                          |
| 2033                                   | 1.201                                                    | 6,47  | 67.855.424,97    | 5,89  | 62                                              | 5,11  | 626.258,96       | 3,05  | 1.197                                                    | 6,51  | 67.229.166,01    | 5,94  | 1,755%                        | 128,272                          |
| 2034                                   | 3.971                                                    | 21,39 | 255.401.061,29   | 22,16 | 251                                             | 20,69 | 4.211.359,96     | 20,52 | 3.931                                                    | 21,39 | 251.189.701,33   | 22,19 | 1,977%                        | 139,045                          |
| 2035                                   | 4.309                                                    | 23,21 | 321.726.579,69   | 27,92 | 293                                             | 24,15 | 5.604.671,50     | 27,31 | 4.266                                                    | 23,21 | 316.121.908,19   | 27,93 | 2,250%                        | 150,572                          |
| 2036                                   | 1.974                                                    | 10,63 | 163.367.820,72   | 14,18 | 186                                             | 15,33 | 2.671.669,70     | 13,02 | 1.951                                                    | 10,61 | 160.696.151,02   | 14,20 | 2,259%                        | 160,145                          |
| 2037                                   | 125                                                      | 0,67  | 12.821.135,78    | 1,11  | 21                                              | 1,73  | 86.762,18        | 0,42  | 124                                                      | 0,67  | 12.734.373,60    | 1,12  | 2,268%                        | 171,905                          |
| 2038                                   | 22                                                       | 0,12  | 1.755.877,35     | 0,15  | 4                                               | 0,33  | 128.009,36       | 0,62  | 21                                                       | 0,11  | 1.627.867,99     | 0,14  | 2,346%                        | 186,478                          |
| 2039                                   | 32                                                       | 0,17  | 2.635.490,98     | 0,23  | 3                                               | 0,25  | 2.154,29         | 0,01  | 32                                                       | 0,17  | 2.633.336,69     | 0,23  | 2,101%                        | 198,312                          |
| 2040                                   | 70                                                       | 0,38  | 6.665.202,98     | 0,58  | 5                                               | 0,41  | 196.479,15       | 0,96  | 68                                                       | 0,37  | 6.468.723,83     | 0,57  | 1,844%                        | 211,650                          |
| 2041                                   | 59                                                       | 0,32  | 5.395.381,78     | 0,47  | 10                                              | 0,82  | 271.721,17       | 1,32  | 57                                                       | 0,31  | 5.123.660,61     | 0,45  | 1,868%                        | 220,423                          |
| 2042                                   | 36                                                       | 0,19  | 4.024.823,38     | 0,35  | 8                                               | 0,66  | 282.264,09       | 1,38  | 34                                                       | 0,18  | 3.742.559,29     | 0,33  | 2,228%                        | 234,020                          |
| 2043                                   | 43                                                       | 0,23  | 4.442.381,65     | 0,39  | 10                                              | 0,82  | 402.491,72       | 1,96  | 40                                                       | 0,22  | 4.039.889,93     | 0,36  | 1,971%                        | 247,628                          |
| 2044                                   | 98                                                       | 0,53  | 9.857.959,07     | 0,86  | 15                                              | 1,24  | 353.056,35       | 1,72  | 94                                                       | 0,51  | 9.504.902,72     | 0,84  | 1,934%                        | 258,693                          |
| 2045                                   | 337                                                      | 1,82  | 40.539.451,88    | 3,52  | 43                                              | 3,54  | 839.066,91       | 4,09  | 331                                                      | 1,80  | 39.700.384,97    | 3,51  | 1,519%                        | 272,829                          |
| 2046                                   | 531                                                      | 2,86  | 63.405.971,59    | 5,50  | 94                                              | 7,75  | 2.060.304,95     | 10,04 | 517                                                      | 2,81  | 61.345.666,64    | 5,42  | 2,154%                        | 281,923                          |
| 2047                                   | 5                                                        | 0,03  | 753.166,31       | 0,07  | 1                                               | 0,08  | 5.418,23         | 0,03  | 5                                                        | 0,03  | 747.748,08       | 0,07  | 1,855%                        | 290,638                          |

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|----------------------------------------|----------------------------------------------------------|--------|------------------|--------|-------------------------------------------------|--------|------------------|--------|----------------------------------------------------------|--------|------------------|--------|-------------------------------|----------------------------------|
|                                        | Num.                                                     | %      | Importe / Amount | %      | Num.                                            | %      | Importe / Amount | %      | Num.                                                     | %      | Importe / Amount | %      | Media Pond.<br>W. Average     | M. Pond. Meses<br>W. Avg. Months |
| Total :                                | 18.563                                                   | 100,00 | 1.152.478.088,27 | 100,00 | 1.213                                           | 100,00 | 20.520.081,74    | 100,00 | 18.381                                                   | 100,00 | 1.131.958.006,53 | 100,00 |                               |                                  |
| Media Ponderada / Weighted Average :   |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 2,087%                        | 150,359                          |
| Media Simple / Average :               |                                                          |        | 62.084,69        |        |                                                 |        | 16.916,80        |        |                                                          |        | 61.583,05        |        | 2,041%                        | 130,196                          |
| Mínimo / Minimum :                     |                                                          |        | 50,05            |        |                                                 |        | 61,06            |        |                                                          |        | 50,05            |        | 0,000%                        | 31/01/2023                       |
| Máximo / Maximum :                     |                                                          |        | 311.408,60       |        |                                                 |        | 311.408,60       |        |                                                          |        | 295.368,24       |        | 5,078%                        | 31/03/2047                       |