

## BBVA RMBS 2 Fondo de Titulización de Activos

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

#### Distribución por Intervalos de Fecha de Formalización / Distribution by Arrangement Date Intervals

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

Fecha / Date: 31/10/2022

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 | Antigüedad<br>Age                |
|----------------------------------------|----------------------------------------------------------|---------------|-------------------------|---------------|-------------------------------------------------|---------------|----------------------|---------------|----------------------------------------------------------|---------------|-------------------------|---------------|-------------------------------|----------------------------------|
|                                        | Num.                                                     | %             | Importe / Amount        | %             | Num.                                            | %             | Importe / Amount     | %             | Num.                                                     | %             | Importe / Amount        | %             | Media Pond.<br>W. Average     | M. Pond. Meses<br>W. Avg. Months |
| 2003                                   | 1.660                                                    | 8,83          | 71.323.447,86           | 6,02          | 62                                              | 5,88          | 838.366,76           | 4,04          | 1.650                                                    | 8,87          | 70.485.081,10           | 6,05          | 1,010%                        | 229,148                          |
| 2004                                   | 6.788                                                    | 36,13         | 376.928.593,06          | 31,80         | 364                                             | 34,50         | 6.067.178,66         | 29,27         | 6.728                                                    | 36,16         | 370.861.414,40          | 31,85         | 1,201%                        | 219,506                          |
| 2005                                   | 7.170                                                    | 38,16         | 488.023.417,07          | 41,18         | 396                                             | 37,54         | 8.259.106,99         | 39,84         | 7.102                                                    | 38,17         | 479.764.310,08          | 41,20         | 1,407%                        | 207,694                          |
| 2006                                   | 3.171                                                    | 16,88         | 248.964.661,13          | 21,01         | 233                                             | 22,09         | 5.566.286,37         | 26,85         | 3.127                                                    | 16,81         | 243.398.374,76          | 20,90         | 1,609%                        | 198,935                          |
| <b>Total :</b>                         | <b>18.789</b>                                            | <b>100,00</b> | <b>1.185.240.119,12</b> | <b>100,00</b> | <b>1.055</b>                                    | <b>100,00</b> | <b>20.730.938,78</b> | <b>100,00</b> | <b>18.607</b>                                            | <b>100,00</b> | <b>1.164.509.180,34</b> | <b>100,00</b> |                               |                                  |
| Media Ponderada / Weighted Average :   |                                                          |               |                         |               |                                                 |               |                      |               |                                                          |               |                         |               | 1,359%                        | 210,924                          |
| Media Simple / Average :               |                                                          |               | 63.081,60               |               |                                                 |               | 19.650,18            |               |                                                          |               | 62.584,47               |               | 1,328%                        | 211,991                          |
| Mínimo / Minimum :                     |                                                          |               | 55,20                   |               |                                                 |               | 58,83                |               |                                                          |               | 55,20                   |               | 0,000%                        | 21/01/2003                       |
| Máximo / Maximum :                     |                                                          |               | 311.408,60              |               |                                                 |               | 311.408,60           |               |                                                          |               | 297.238,17              |               | 4,733%                        | 16/10/2006                       |