

BBVA RMBS 2 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Intervalos de Relación Principal actual / Valor de Tasación (%CLTV) / Distribution by current Loan-to-Value Ratio (%CLTV) Intervals

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

Fecha / Date: 31/12/2024

Divisa / Currency: EUR

| Intervalos de %CLTV %CLTV Intervals | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | %CLTV Media Ponderada Weighted Average %CLTV | | |
|--|--|-------|------------------|----------------|---|-----|------------------|---------------|--|-------|------------------|----------------|---|----------|---------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | SVP / OBP | PPV / OP | |
| 0,010 | 5,000 | 929 | 6,07 % | 21.470.808,45 | 2,56 % | 201 | 21,00 % | 17.712.010,67 | 90,58 % | 744 | 4,92 % | 3.758.797,78 | 0,46 % | 55,531 | 3,393 |
| 5,010 | 10,000 | 727 | 4,75 % | 10.976.485,17 | 1,31 % | 16 | 1,67 % | 63.279,15 | 0,32 % | 727 | 4,81 % | 10.913.206,02 | 1,33 % | 8,039 | 7,856 |
| 10,010 | 15,000 | 985 | 6,43 % | 25.593.821,51 | 3,05 % | 22 | 2,30 % | 27.354,95 | 0,14 % | 985 | 6,51 % | 25.566.466,56 | 3,12 % | 12,809 | 12,791 |
| 15,010 | 20,000 | 1.373 | 8,97 % | 49.069.149,73 | 5,86 % | 33 | 3,45 % | 75.944,16 | 0,39 % | 1.373 | 9,08 % | 48.993.205,57 | 5,99 % | 17,880 | 17,796 |
| 20,010 | 25,000 | 1.650 | 10,77 % | 77.615.701,69 | 9,26 % | 53 | 5,54 % | 53.648,20 | 0,27 % | 1.650 | 10,91 % | 77.562.053,49 | 9,48 % | 22,660 | 22,642 |
| 25,010 | 30,000 | 2.269 | 14,82 % | 121.004.977,30 | 14,44 % | 89 | 9,30 % | 150.520,26 | 0,77 % | 2.269 | 15,00 % | 120.854.457,04 | 14,77 % | 27,804 | 27,751 |
| 30,010 | 35,000 | 2.939 | 19,19 % | 177.772.737,52 | 21,21 % | 159 | 16,61 % | 413.435,55 | 2,11 % | 2.939 | 19,43 % | 177.359.301,97 | 21,67 % | 32,643 | 32,531 |
| 35,010 | 40,000 | 1.759 | 11,49 % | 118.974.731,64 | 14,20 % | 125 | 13,06 % | 524.452,10 | 2,68 % | 1.759 | 11,63 % | 118.450.279,54 | 14,47 % | 37,524 | 37,226 |
| 40,010 | 45,000 | 998 | 6,52 % | 75.513.870,52 | 9,01 % | 64 | 6,69 % | 77.848,24 | 0,40 % | 998 | 6,60 % | 75.436.022,28 | 9,22 % | 42,445 | 42,396 |
| 45,010 | 50,000 | 755 | 4,93 % | 68.734.903,92 | 8,20 % | 65 | 6,79 % | 247.302,59 | 1,26 % | 755 | 4,99 % | 68.487.601,33 | 8,37 % | 47,774 | 47,525 |
| 50,010 | 55,000 | 440 | 2,87 % | 43.592.340,99 | 5,20 % | 43 | 4,49 % | 50.536,83 | 0,26 % | 440 | 2,91 % | 43.541.804,16 | 5,32 % | 52,339 | 52,268 |
| 55,010 | 60,000 | 196 | 1,28 % | 19.045.471,56 | 2,27 % | 30 | 3,13 % | 50.895,76 | 0,26 % | 196 | 1,30 % | 18.994.575,80 | 2,32 % | 57,340 | 57,133 |
| 60,010 | 65,000 | 107 | 0,70 % | 9.607.170,13 | 1,15 % | 18 | 1,88 % | 16.565,21 | 0,08 % | 107 | 0,71 % | 9.590.604,92 | 1,17 % | 62,394 | 62,285 |
| 65,010 | 70,000 | 64 | 0,42 % | 6.374.256,73 | 0,76 % | 11 | 1,15 % | 66.274,45 | 0,34 % | 64 | 0,42 % | 6.307.982,28 | 0,77 % | 68,692 | 67,211 |
| 70,010 | 75,000 | 41 | 0,27 % | 3.968.384,29 | 0,47 % | 11 | 1,15 % | 10.774,46 | 0,06 % | 41 | 0,27 % | 3.957.609,83 | 0,48 % | 72,581 | 72,379 |
| 75,010 | 80,000 | 31 | 0,20 % | 3.098.990,16 | 0,37 % | 2 | 0,21 % | 560,84 | 0,00 % | 31 | 0,20 % | 3.098.429,32 | 0,38 % | 77,526 | 77,512 |
| 80,010 | 85,000 | 14 | 0,09 % | 1.620.649,54 | 0,19 % | 3 | 0,31 % | 847,32 | 0,00 % | 14 | 0,09 % | 1.619.802,22 | 0,20 % | 82,033 | 81,990 |
| 85,010 | 90,000 | 16 | 0,10 % | 1.752.529,22 | 0,21 % | 6 | 0,63 % | 9.861,72 | 0,05 % | 16 | 0,11 % | 1.742.667,50 | 0,21 % | 87,438 | 86,923 |
| 90,010 | 95,000 | 10 | 0,07 % | 1.138.343,98 | 0,14 % | 2 | 0,21 % | 394,37 | 0,00 % | 10 | 0,07 % | 1.137.949,61 | 0,14 % | 92,085 | 92,053 |
| 95,010 | 100,000 | 3 | 0,02 % | 333.337,10 | 0,04 % | 2 | 0,21 % | 437,54 | 0,00 % | 3 | 0,02 % | 332.899,56 | 0,04 % | 97,020 | 96,895 |
| 100,010 | 105,000 | 1 | 0,01 % | 65.774,32 | 0,01 % | 0 | 0,00 % | 0,00 | 0,00 % | 1 | 0,01 % | 65.774,32 | 0,01 % | 103,762 | 103,762 |
| 115,010 | 120,000 | 4 | 0,03 % | 464.151,90 | 0,06 % | 0 | 0,00 % | 0,00 | 0,00 % | 4 | 0,03 % | 464.151,90 | 0,06 % | 116,418 | 116,418 |
| 125,010 | 130,000 | 1 | 0,01 % | 122.660,94 | 0,01 % | 1 | 0,10 % | 889,11 | 0,00 % | 1 | 0,01 % | 121.771,83 | 0,01 % | 130,333 | 129,388 |
| 140,010 | 145,000 | 1 | 0,01 % | 70.995,31 | 0,01 % | 1 | 0,10 % | 153,55 | 0,00 % | 1 | 0,01 % | 70.841,76 | 0,01 % | 144,622 | 144,309 |
| 165,010 | 170,000 | 1 | 0,01 % | 80.754,04 | 0,01 % | 0 | 0,00 % | 0,00 | 0,00 % | 1 | 0,01 % | 80.754,04 | 0,01 % | 165,337 | 165,337 |

BBVA RMBS 2 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Intervalos de Relación Principal actual / Valor de Tasación (%CLTV) / Distribution by current Loan-to-Value Ratio (%CLTV) Intervals

Activos / Assets: Préstamos hipotecarios vivienda (PHs/CTHs) / Residential mortgage loans (PTCs/MCs)
 Fecha / Date: 31/12/2024
 Divisa / Currency: EUR

| | 15.314 | 100,00 | 838.062.997,66 | 100,00 | 957 | 100,00 | 19.553.987,03 | 100,00 | 15.129 | 100,00 | 818.509.010,63 | 100,00 | | | |
|--------------------------------------|--------|--------|----------------|--------|-----|--------|---------------|--------|--------|--------|----------------|--------|--|---------|---------|
| Total: | | | | | | | | | | | | | | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | | 35,592 | 34,783 |
| Media simple / Average: | | | 54.725,28 | | | | 20.432,59 | | | | 54.101,99 | | | 29,458 | 28,986 |
| Mínimo / Minimum : | | | 30,26 | | | | 80,32 | | | | 30,26 | | | 0,016 | 0,016 |
| Máximo / Maximum: | | | 305.304,29 | | | | 305.304,29 | | | | 276.777,97 | | | 225,486 | 165,337 |