

## BBVA RMBS 2 Fondo de Titulización de Activos

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

#### Situación de impagados: Clasificación por Primera Cuota Vencida y no Pagada / Current delinquency: Classification by First Overdue Instalment

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

Fecha / Date: 10/09/2021

Divisa / Currency: EUR

| Antigüedad<br>Aging                                      | Deuda Vencida<br>Overdue Debt |                      |                       |                   |                      |               | Deuda Pendiente de Vencer<br>Outstanding Debt |               |                | Deuda total<br>Total Debt |               |                           | Garantía<br>Security  | % Deuda/Tasación<br>% Loan to Value |                    |
|----------------------------------------------------------|-------------------------------|----------------------|-----------------------|-------------------|----------------------|---------------|-----------------------------------------------|---------------|----------------|---------------------------|---------------|---------------------------|-----------------------|-------------------------------------|--------------------|
|                                                          | Num.                          | Principal            | Intereses<br>Interest | Otros<br>Other    | Total                | %             | Principal                                     | %             | Otros<br>Other | Principal                 | %             | Deuda total<br>Total Debt | V. Tasación<br>Value  | s/Principal<br>o/Principal          | s/Total<br>o/Total |
| <b>Impagados / Delinquencies</b>                         |                               |                      |                       |                   |                      |               |                                               |               |                |                           |               |                           |                       |                                     |                    |
| De > 0 a ≤ 1 Mes<br>Up to 1 month                        | 179                           | 61.904,39            | 3.038,25              | 6.908,94          | 71.851,58            | 0,36          | 12.958.640,55                                 | 34,27         | 0,00           | 13.020.544,94             | 23,15         | 13.030.492,13             | 29.358.346,31         | 44,3504                             | 44,3843            |
| De > 1 a ≤ 2 Meses<br>from > 1 to ≤ 2 months             | 74                            | 64.378,94            | 2.693,15              | 0,00              | 67.072,09            | 0,34          | 6.673.173,12                                  | 17,65         | 0,00           | 6.737.552,06              | 11,98         | 6.740.245,21              | 14.082.966,81         | 47,8419                             | 47,8610            |
| De > 2 a ≤ 3 Meses<br>from > 2 to ≤ 3 months             | 55                            | 70.186,95            | 3.476,38              | 0,00              | 73.663,33            | 0,37          | 4.769.854,35                                  | 12,61         | 0,00           | 4.840.041,30              | 8,61          | 4.843.517,68              | 10.342.811,35         | 46,7962                             | 46,8298            |
| De > 3 a < 6 Meses<br>from > 3 to < 6 months             | 10                            | 79.077,47            | 1.068,90              | 0,00              | 80.146,37            | 0,41          | 877.110,88                                    | 2,32          | 0,00           | 956.188,35                | 1,70          | 957.257,25                | 1.882.874,55          | 50,7834                             | 50,8402            |
| De ≥ 6 a < 12 Meses<br>from ≥ 6 to < 12 months           | 22                            | 72.275,26            | 6.091,23              | 0,00              | 78.366,49            | 0,40          | 1.710.580,38                                  | 4,52          | 0,00           | 1.782.855,64              | 3,17          | 1.788.946,87              | 3.666.404,68          | 48,6268                             | 48,7929            |
| De ≥ 12 a < 18 Meses<br>from ≥ 12 to < 18 months         | 24                            | 162.281,82           | 15.659,85             | 0,00              | 177.941,67           | 0,90          | 2.026.061,36                                  | 5,36          | 0,00           | 2.188.343,18              | 3,89          | 2.204.003,03              | 4.331.849,31          | 50,5175                             | 50,8790            |
| De ≥ 18 a < 24 Meses<br>from ≥ 18 to < 24 months         | 28                            | 939.606,47           | 24.087,98             | 684,20            | 964.378,65           | 4,88          | 1.782.771,73                                  | 4,71          | 0,00           | 2.722.378,20              | 4,84          | 2.747.150,38              | 5.679.179,42          | 47,9361                             | 48,3723            |
| De ≥ 2 Años<br>from ≥ 2 years                            | 227                           | 16.974.420,99        | 948.467,66            | 335.768,79        | 18.258.657,44        | 92,35         | 7.014.322,05                                  | 18,55         | 0,00           | 23.988.743,04             | 42,66         | 25.272.979,49             | 37.401.445,54         | 64,1385                             | 67,5722            |
| <b>Subtotal :</b>                                        | <b>619</b>                    | <b>18.424.132,29</b> | <b>1.004.583,40</b>   | <b>343.361,93</b> | <b>19.772.077,62</b> | <b>100,00</b> | <b>37.812.514,42</b>                          | <b>100,00</b> | <b>0,00</b>    | <b>56.236.646,71</b>      | <b>100,00</b> | <b>57.584.592,04</b>      | <b>106.745.877,97</b> | <b>52,6827</b>                      | <b>53,9455</b>     |
| <b>Dudosos (subjettivos) / Doubt debts (subjectives)</b> |                               |                      |                       |                   |                      |               |                                               |               |                |                           |               |                           |                       |                                     |                    |
|                                                          | 0                             | 0,00                 | 0,00                  | 0,00              | 0,00                 | 0,00          | 0,00                                          | 0,00          | 0,00           | 0,00                      | 0,00          | 0,00                      | 0,00                  |                                     |                    |
| <b>Subtotal :</b>                                        | <b>0</b>                      | <b>0,00</b>          | <b>0,00</b>           | <b>0,00</b>       | <b>0,00</b>          | <b>0,00</b>   | <b>0,00</b>                                   | <b>0,00</b>   | <b>0,00</b>    | <b>0,00</b>               | <b>0,00</b>   | <b>0,00</b>               | <b>0,00</b>           | <b>0,0000</b>                       | <b>0,0000</b>      |
| <b>Total :</b>                                           | <b>619</b>                    | <b>18.424.132,29</b> | <b>1.004.583,40</b>   | <b>343.361,93</b> | <b>19.772.077,62</b> |               | <b>37.812.514,42</b>                          |               | <b>0,00</b>    | <b>56.236.646,71</b>      |               | <b>57.584.592,04</b>      | <b>106.745.877,97</b> | <b>52,6827</b>                      | <b>53,9455</b>     |