

## 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: 31/12/2020

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                                   | 1.845                                                    | 8,85          | 94.124.946,04           | 6,28          | 70                                              | 6,55          | 672.726,24           | 4,05          | 1.839                                                    | 8,88          | 93.452.219,80           | 6,30          | 0,474%                        | 207,152                          |
| 2004                                   | 7.543                                                    | 36,19         | 485.270.994,69          | 32,37         | 390                                             | 36,52         | 4.679.949,81         | 28,15         | 7.501                                                    | 36,21         | 480.591.044,88          | 32,42         | 0,438%                        | 197,522                          |
| 2005                                   | 7.932                                                    | 38,05         | 612.250.963,69          | 40,84         | 392                                             | 36,70         | 6.778.473,14         | 40,77         | 7.882                                                    | 38,05         | 605.472.490,55          | 40,84         | 0,402%                        | 185,745                          |
| 2006                                   | 3.524                                                    | 16,91         | 307.381.757,84          | 20,51         | 216                                             | 20,22         | 4.494.611,41         | 27,03         | 3.491                                                    | 16,85         | 302.887.146,43          | 20,43         | 0,421%                        | 176,955                          |
| <b>Total :</b>                         | <b>20.844</b>                                            | <b>100,00</b> | <b>1.499.028.662,26</b> | <b>100,00</b> | <b>1.068</b>                                    | <b>100,00</b> | <b>16.625.760,60</b> | <b>100,00</b> | <b>20.713</b>                                            | <b>100,00</b> | <b>1.482.402.901,66</b> | <b>100,00</b> |                               |                                  |
| Media Ponderada / Weighted Average :   |                                                          |               |                         |               |                                                 |               |                      |               |                                                          |               |                         |               |                               |                                  |
| Media Simple / Average :               |                                                          |               | 71.916,55               |               |                                                 |               |                      | 15.567,19     |                                                          |               |                         |               | 0,422%                        | 189,117                          |
| Mínimo / Minimum :                     |                                                          |               | 22,74                   |               |                                                 |               |                      | 77,25         |                                                          |               |                         |               | 0,000%                        | 10/01/2003                       |
| Máximo / Maximum :                     |                                                          |               | 322.589,34              |               |                                                 |               |                      | 305.304,29    |                                                          |               |                         |               | 5,800%                        | 16/10/2006                       |