

# BBVA RMBS 2 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Índices de Referencia / Distribution by Reference Indexes

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

Fecha / Date: 31/03/2026

Divisa / Currency: EUR

| Índices de Referencia<br>Reference Indexes  | Saldo Vivo de Principal<br>Outstanding Principal Balance |               |                       |               | Principal Vencido Impagado<br>Overdue Principal |               |                      |               | Principal Pendiente Vencimiento<br>Outstanding Principal |               |                       |               | Tipo Int.<br>Int. Rate | Margen s/Índice<br>Margin o/Index |        |       |
|---|--|---------------|-----------------------|---------------|---|---------------|----------------------|---------------|--|---------------|-----------------------|---------------|------------------------|-----------------------------------|--------|-------|
|   | Num.   | %             | Importe / Amount      | %             | Num.  | %             | Importe / Amount     | %             | Num.   | %             | Importe / Amount      | %             | Med. Pond.<br>W. Avg.  | M. Pond.<br>W. Avg.               | Min.   | Max.  |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)      | 13.139   | 96,48 %       | 658.036.707,77        | 96,13 %       | 754   | 92,86 %       | 17.477.501,27        | 92,92 %       | 12.952   | 96,53 %       | 640.559.206,50        | 96,22 %       | 2,920%                 | 0,7245                            | 0,000  | 2,750 |
| M. Hipotecario Conjunto de Entidades        | 458  | 3,36 %        | 24.574.664,63         | 3,59 %        | 56  | 6,90 %        | 1.330.574,76         | 7,07 %        | 444  | 3,31 %        | 23.244.089,87         | 3,49 %        | 2,859%                 | 0,044                             | -0,500 | 0,950 |
| Interés Fijo                                | 21   | 0,15 %        | 1.917.572,03          | 0,28 %        | 2   | 0,25 %        | 517,25               | 0,00 %        | 21   | 0,16 %        | 1.917.054,78          | 0,29 %        | 2,695%                 |                                   |        |       |
| <b>Total:</b>                               | <b>13.618</b>  | <b>100,00</b> | <b>684.528.944,43</b> | <b>100,00</b> | <b>812</b>                                      | <b>100,00</b> | <b>18.808.593,28</b> | <b>100,00</b> | <b>13.417</b>  | <b>100,00</b> | <b>665.720.351,15</b> | <b>100,00</b> |                        |                                   |        |       |
| <b>Media Ponderada / Weighted Average :</b> |  |               |                       |               |   |               |                      |               |  |               |                       |               | 2,917                  |                                   |        |       |
| <b>Media simple / Average:</b>              |  |               | 50.266,48             |               |   |               | 23.163,29            |               |  |               | 49.617,68             |               | 2,891                  |                                   |        |       |
| <b>Mínimo / Minimum :</b>                   |  |               | 31,87                 |               |   |               | 5,51                 |               |  |               | 31,87                 |               | 0,053                  |                                   |        |       |
| <b>Máximo / Maximum:</b>                    |  |               | 263.408,07            |               |   |               | 260.228,36           |               |  |               | 263.408,07            |               | 5,823                  |                                   |        |       |