

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 (PHs/CTHs) / Residential mortgage loans (PTCs/MCs)

Fecha / Date: 31/12/2025

Divisa / Currency: EUR

| Intervalos anuales Annual intervals | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | Tipo Interes Interest Rate | Antigüedad Age |
|---|--|---------------|-----------------------|---------------|---|---------------|----------------------|---------------|--|---------------|-----------------------|---------------|-------------------------------|----------------------------------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Media Pond. W. Average | M. Pond. Meses W. Avg. Months |
| 2003 | 1.168 | 8,37 % | 38.473.733,90 | 5,39 % | 50 | 6,32 % | 750.497,89 | 3,91 % | 1.158 | 8,42 % | 37.723.236,01 | 5,43 % | 2,908% | 267,0333 |
| 2004 | 5.031 | 36,07 % | 223.464.615,83 | 31,31 % | 310 | 39,19 % | 6.661.795,21 | 34,74 % | 4.952 | 36,02 % | 216.802.820,62 | 31,21 % | 2,907% | 257,457 |
| 2005 | 5.339 | 38,28 % | 296.606.007,29 | 41,55 % | 272 | 34,39 % | 6.958.387,19 | 36,29 % | 5.273 | 38,36 % | 289.647.620,10 | 41,70 % | 2,890% | 245,5988 |
| 2006 | 2.409 | 17,27 % | 155.281.821,03 | 21,75 % | 159 | 20,10 % | 4.805.286,59 | 25,06 % | 2.364 | 17,20 % | 150.476.534,44 | 21,66 % | 2,879% | 236,8368 |
| Total: | 13.947 | 100,00 | 713.826.178,05 | 100,00 | 791 | 100,00 | 19.175.966,88 | 100,00 | 13.747 | 100,00 | 694.650.211,17 | 100,00 | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 2,894 | 248,566 |
| Media simple / Average: | | | 51.181,34 | | | | 24.242,69 | | | | 50.531,04 | | 2,872 | 250,331 |
| Mínimo / Minimum : | | | 35,91 | | | | 37,67 | | | | 35,91 | | 0,053 | 24/01/2003 |
| Máximo / Maximum: | | | 305.304,29 | | | | 305.304,29 | | | | 266.130,70 | | 5,823 | 16/10/2006 |