

# 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: 31/07/2025  
Divisa / Currency: EUR

| Intervalos de %CLTV<br>%CLTV Intervals |         | Saldo Vivo de Principal<br>Outstanding Principal Balance |         |                  |         | Principal Vencido Impagado<br>Overdue Principal |         |                  |         | Principal Pendiente Vencimiento<br>Outstanding Principal |         |                  |         | %CLTV Media Ponderada<br>Weighted Average %CLTV |          |
|----------------------------------------|---------|----------------------------------------------------------|---------|------------------|---------|-------------------------------------------------|---------|------------------|---------|----------------------------------------------------------|---------|------------------|---------|-------------------------------------------------|----------|
|                                        |         | Num.                                                     | %       | Importe / Amount | %       | Num.                                            | %       | Importe / Amount | %       | Num.                                                     | %       | Importe / Amount | %       | SVP / OBP                                       | PPV / OP |
| 0,010                                  | 5,000   | 899                                                      | 6,21 %  | 21.348.161,26    | 2,80 %  | 206                                             | 23,52 % | 17.824.648,36    | 91,95 % | 703                                                      | 4,93 %  | 3.523.512,90     | 0,47 %  | 54,935                                          | 3,373    |
| 5,010                                  | 10,000  | 694                                                      | 4,80 %  | 11.167.663,54    | 1,46 %  | 18                                              | 2,05 %  | 45.322,00        | 0,23 %  | 694                                                      | 4,86 %  | 11.122.341,54    | 1,50 %  | 8,062                                           | 7,960    |
| 10,010                                 | 15,000  | 1.126                                                    | 7,78 %  | 28.261.326,59    | 3,70 %  | 20                                              | 2,28 %  | 31.653,59        | 0,16 %  | 1.126                                                    | 7,89 %  | 28.229.673,00    | 3,79 %  | 12,779                                          | 12,760   |
| 15,010                                 | 20,000  | 1.379                                                    | 9,53 %  | 50.239.377,72    | 6,58 %  | 29                                              | 3,31 %  | 23.458,32        | 0,12 %  | 1.379                                                    | 9,66 %  | 50.215.919,40    | 6,75 %  | 17,824                                          | 17,815   |
| 20,010                                 | 25,000  | 1.623                                                    | 11,22 % | 75.990.052,24    | 9,96 %  | 56                                              | 6,39 %  | 89.562,45        | 0,46 %  | 1.623                                                    | 11,37 % | 75.900.489,79    | 10,20 % | 22,707                                          | 22,663   |
| 25,010                                 | 30,000  | 2.559                                                    | 17,69 % | 133.474.296,06   | 17,49 % | 106                                             | 12,10 % | 148.998,43       | 0,77 %  | 2.559                                                    | 17,93 % | 133.325.297,63   | 17,92 % | 27,776                                          | 27,729   |
| 30,010                                 | 35,000  | 2.628                                                    | 18,16 % | 158.213.322,95   | 20,73 % | 139                                             | 15,87 % | 607.813,89       | 3,14 %  | 2.628                                                    | 18,41 % | 157.605.509,06   | 21,19 % | 32,597                                          | 32,350   |
| 35,010                                 | 40,000  | 1.348                                                    | 9,32 %  | 89.660.036,97    | 11,75 % | 89                                              | 10,16 % | 211.646,36       | 1,09 %  | 1.348                                                    | 9,44 %  | 89.448.390,61    | 12,02 % | 37,404                                          | 37,287   |
| 40,010                                 | 45,000  | 817                                                      | 5,65 %  | 63.231.540,88    | 8,28 %  | 57                                              | 6,51 %  | 82.736,69        | 0,43 %  | 817                                                      | 5,72 %  | 63.148.804,19    | 8,49 %  | 42,486                                          | 42,422   |
| 45,010                                 | 50,000  | 642                                                      | 4,44 %  | 58.194.861,08    | 7,62 %  | 58                                              | 6,62 %  | 190.027,83       | 0,98 %  | 642                                                      | 4,50 %  | 58.004.833,25    | 7,80 %  | 47,595                                          | 47,390   |
| 50,010                                 | 55,000  | 365                                                      | 2,52 %  | 36.344.468,51    | 4,76 %  | 27                                              | 3,08 %  | 16.217,39        | 0,08 %  | 365                                                      | 2,56 %  | 36.328.251,12    | 4,88 %  | 52,184                                          | 52,161   |
| 55,010                                 | 60,000  | 146                                                      | 1,01 %  | 13.397.276,90    | 1,76 %  | 23                                              | 2,63 %  | 42.560,57        | 0,22 %  | 146                                                      | 1,02 %  | 13.354.716,33    | 1,80 %  | 57,398                                          | 57,141   |
| 60,010                                 | 65,000  | 91                                                       | 0,63 %  | 8.669.243,77     | 1,14 %  | 19                                              | 2,17 %  | 50.064,63        | 0,26 %  | 91                                                       | 0,64 %  | 8.619.179,14     | 1,16 %  | 62,928                                          | 62,159   |
| 65,010                                 | 70,000  | 44                                                       | 0,30 %  | 4.170.568,35     | 0,55 %  | 7                                               | 0,80 %  | 2.391,97         | 0,01 %  | 44                                                       | 0,31 %  | 4.168.176,38     | 0,56 %  | 67,197                                          | 67,158   |
| 70,010                                 | 75,000  | 40                                                       | 0,28 %  | 3.983.556,14     | 0,52 %  | 8                                               | 0,91 %  | 9.901,14         | 0,05 %  | 40                                                       | 0,28 %  | 3.973.655,00     | 0,53 %  | 72,224                                          | 72,039   |
| 75,010                                 | 80,000  | 30                                                       | 0,21 %  | 3.022.336,33     | 0,40 %  | 5                                               | 0,57 %  | 2.663,37         | 0,01 %  | 30                                                       | 0,21 %  | 3.019.672,96     | 0,41 %  | 77,412                                          | 77,346   |
| 80,010                                 | 85,000  | 16                                                       | 0,11 %  | 1.748.170,98     | 0,23 %  | 3                                               | 0,34 %  | 2.487,41         | 0,01 %  | 16                                                       | 0,11 %  | 1.745.683,57     | 0,23 %  | 83,355                                          | 83,233   |
| 85,010                                 | 90,000  | 9                                                        | 0,06 %  | 1.052.073,33     | 0,14 %  | 2                                               | 0,23 %  | 612,47           | 0,00 %  | 9                                                        | 0,06 %  | 1.051.460,86     | 0,14 %  | 88,471                                          | 88,419   |
| 90,010                                 | 95,000  | 5                                                        | 0,03 %  | 440.335,85       | 0,06 %  | 2                                               | 0,23 %  | 369,72           | 0,00 %  | 5                                                        | 0,04 %  | 439.966,13       | 0,06 %  | 91,955                                          | 91,876   |
| 95,010                                 | 100,000 | 1                                                        | 0,01 %  | 97.162,53        | 0,01 %  | 0                                               | 0,00 %  | 0,00             | 0,00 %  | 1                                                        | 0,01 %  | 97.162,53        | 0,01 %  | 97,222                                          | 97,222   |
| 100,010                                | 105,000 | 1                                                        | 0,01 %  | 65.121,10        | 0,01 %  | 0                                               | 0,00 %  | 0,00             | 0,00 %  | 1                                                        | 0,01 %  | 65.121,10        | 0,01 %  | 102,732                                         | 102,732  |
| 110,010                                | 115,000 | 2                                                        | 0,01 %  | 179.139,70       | 0,02 %  | 0                                               | 0,00 %  | 0,00             | 0,00 %  | 2                                                        | 0,01 %  | 179.139,70       | 0,02 %  | 112,939                                         | 112,939  |
| 115,010                                | 120,000 | 1                                                        | 0,01 %  | 62.901,23        | 0,01 %  | 0                                               | 0,00 %  | 0,00             | 0,00 %  | 1                                                        | 0,01 %  | 62.901,23        | 0,01 %  | 116,742                                         | 116,742  |
| 125,010                                | 130,000 | 1                                                        | 0,01 %  | 120.572,93       | 0,02 %  | 1                                               | 0,11 %  | 909,35           | 0,00 %  | 1                                                        | 0,01 %  | 119.663,58       | 0,02 %  | 128,114                                         | 127,148  |
| 140,010                                | 145,000 | 1                                                        | 0,01 %  | 69.645,06        | 0,01 %  | 0                                               | 0,00 %  | 0,00             | 0,00 %  | 1                                                        | 0,01 %  | 69.645,06        | 0,01 %  | 141,871                                         | 141,871  |
| 160,010                                | 165,000 | 1                                                        | 0,01 %  | 79.479,72        | 0,01 %  | 1                                               | 0,11 %  | 230,29           | 0,00 %  | 1                                                        | 0,01 %  | 79.249,43        | 0,01 %  | 162,728                                         | 162,256  |

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|                                      |        |        |                |        |     |        |               |        |        |        |                |        |         |         |
|--------------------------------------|--------|--------|----------------|--------|-----|--------|---------------|--------|--------|--------|----------------|--------|---------|---------|
| Total:                               | 14.469 | 100,00 | 763.282.691,72 | 100,00 | 876 | 100,00 | 19.384.276,23 | 100,00 | 14.273 | 100,00 | 743.898.415,49 | 100,00 |         |         |
| Media Ponderada / Weighted Average : |        |        |                |        |     |        |               |        |        |        |                |        | 34,448  | 33,590  |
| Media simple / Average:              |        |        | 52.752,97      |        |     |        | 22.128,17     |        |        |        | 52.119,28      |        | 28,388  | 27,888  |
| Mínimo / Minimum :                   |        |        | 1,16           |        |     |        | 82,76         |        |        |        | 1,16           |        | 0,001   | 0,001   |
| Máximo / Maximum:                    |        |        | 305.304,29     |        |     |        | 305.304,29    |        |        |        | 270.658,78     |        | 225,486 | 162,256 |