

BBVA RMBS 2 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitized Assets

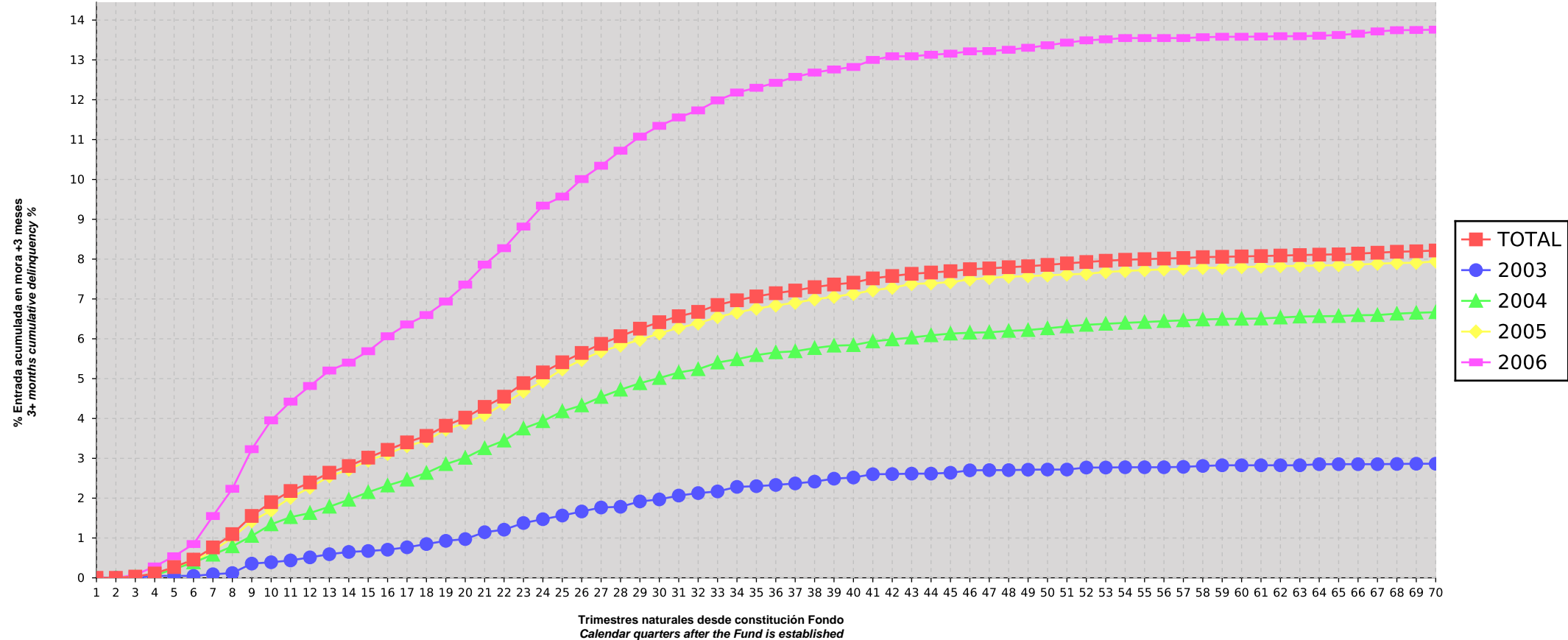
Análisis de Morosidad: Tasa de entrada acumulada en mora +3 meses (trimestres naturales desde constitución Fondo) - Detalle por años originación activos
 Delinquency analysis: 3+ months cumulative delinquency rate (calendar quarters after the Fund is established) - Detailed by asset origination years

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

Fecha / Date: 30/06/2024

Divisa / Currency: EUR

Esta serie histórica calculada a esta fecha puede diferir de las series históricas calculadas con anterioridad a consecuencia de cobros de los activos titulizados comunicados o modificados por el Administrador correspondiente con posterioridad a sus fechas de efectividad / This historical series calculated as at today's date may differ from previously calculated historical series following collections of the securitized assets communicated or modified by the relevant Servicer after their effective dates



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| Originación activo Asset origination | TOTAL | 2003 | 2004 | 2005 | 2006 |
|---|------------|----------|-----------|-----------|-----------|
| Principal titulizado (mill. €) Principal securitised (€ million) | 5.000,000 | 372,240 | 1.734,887 | 1.951,798 | 941,075 |
| Nº activos / Nº. of assets | 35.077 | 3.176 | 13.067 | 13.022 | 5.812 |
| 1 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 |
| 2 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 |
| 3 | 0,03% 13 | 0,00% 0 | 0,02% 3 | 0,03% 5 | 0,07% 5 |
| 4 | 0,11% 36 | 0,05% 2 | 0,06% 8 | 0,08% 13 | 0,29% 13 |
| 5 | 0,27% 87 | 0,05% 2 | 0,22% 24 | 0,23% 33 | 0,54% 28 |
| 6 | 0,46% 152 | 0,05% 2 | 0,39% 45 | 0,41% 57 | 0,85% 48 |
| 7 | 0,76% 247 | 0,09% 4 | 0,58% 68 | 0,68% 89 | 1,55% 86 |
| 8 | 1,10% 353 | 0,12% 6 | 0,79% 93 | 1,01% 132 | 2,24% 122 |
| 9 | 1,55% 494 | 0,36% 12 | 1,05% 128 | 1,42% 182 | 3,23% 172 |
| 10 | 1,90% 598 | 0,39% 13 | 1,34% 160 | 1,69% 216 | 3,95% 209 |
| 11 | 2,18% 686 | 0,44% 14 | 1,52% 183 | 2,01% 256 | 4,42% 233 |
| 12 | 2,39% 751 | 0,51% 16 | 1,63% 196 | 2,27% 286 | 4,82% 253 |
| 13 | 2,64% 832 | 0,59% 19 | 1,79% 216 | 2,55% 322 | 5,20% 275 |
| 14 | 2,81% 890 | 0,65% 21 | 1,96% 238 | 2,72% 344 | 5,40% 287 |
| 15 | 3,02% 954 | 0,67% 22 | 2,15% 259 | 2,95% 371 | 5,69% 302 |
| 16 | 3,21% 1020 | 0,71% 23 | 2,32% 282 | 3,11% 392 | 6,06% 323 |
| 17 | 3,40% 1084 | 0,77% 25 | 2,47% 304 | 3,31% 416 | 6,36% 339 |
| 18 | 3,56% 1143 | 0,85% 29 | 2,63% 327 | 3,45% 435 | 6,60% 352 |
| 19 | 3,82% 1233 | 0,93% 31 | 2,85% 356 | 3,72% 470 | 6,94% 376 |
| 20 | 4,02% 1305 | 0,97% 33 | 3,01% 378 | 3,89% 493 | 7,36% 401 |
| 21 | 4,29% 1398 | 1,15% 38 | 3,25% 408 | 4,09% 523 | 7,86% 429 |
| 22 | 4,55% 1489 | 1,21% 40 | 3,44% 434 | 4,37% 562 | 8,27% 453 |
| 23 | 4,89% 1610 | 1,38% 45 | 3,75% 477 | 4,67% 605 | 8,82% 483 |
| 24 | 5,16% 1707 | 1,47% 47 | 3,93% 508 | 4,93% 643 | 9,34% 509 |
| 25 | 5,41% 1804 | 1,56% 50 | 4,18% 547 | 5,23% 683 | 9,57% 524 |

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| | TOTAL | | 2003 | | 2004 | | 2005 | | 2006 | |
|----|-------|------|-------|-----|-------|-----|-------|------|--------|-----|
| 26 | 5,64% | 1889 | 1,67% | 53 | 4,33% | 569 | 5,47% | 717 | 10,01% | 550 |
| 27 | 5,87% | 1971 | 1,77% | 57 | 4,54% | 599 | 5,68% | 745 | 10,34% | 570 |
| 28 | 6,07% | 2052 | 1,78% | 58 | 4,72% | 629 | 5,83% | 770 | 10,72% | 595 |
| 29 | 6,25% | 2124 | 1,92% | 63 | 4,88% | 655 | 5,98% | 791 | 11,07% | 615 |
| 30 | 6,42% | 2182 | 1,97% | 65 | 5,02% | 674 | 6,13% | 812 | 11,34% | 631 |
| 31 | 6,57% | 2248 | 2,06% | 69 | 5,15% | 697 | 6,28% | 838 | 11,56% | 644 |
| 32 | 6,68% | 2292 | 2,13% | 72 | 5,24% | 712 | 6,39% | 853 | 11,73% | 655 |
| 33 | 6,85% | 2363 | 2,17% | 74 | 5,40% | 739 | 6,55% | 876 | 11,98% | 674 |
| 34 | 6,97% | 2412 | 2,28% | 78 | 5,49% | 752 | 6,66% | 894 | 12,18% | 688 |
| 35 | 7,06% | 2457 | 2,30% | 79 | 5,59% | 774 | 6,76% | 907 | 12,30% | 697 |
| 36 | 7,14% | 2493 | 2,33% | 80 | 5,66% | 787 | 6,84% | 920 | 12,43% | 706 |
| 37 | 7,21% | 2520 | 2,37% | 82 | 5,69% | 793 | 6,91% | 931 | 12,57% | 714 |
| 38 | 7,30% | 2559 | 2,42% | 84 | 5,77% | 808 | 6,99% | 945 | 12,68% | 722 |
| 39 | 7,36% | 2590 | 2,49% | 87 | 5,83% | 820 | 7,06% | 955 | 12,76% | 728 |
| 40 | 7,41% | 2611 | 2,52% | 89 | 5,84% | 823 | 7,13% | 966 | 12,82% | 733 |
| 41 | 7,52% | 2652 | 2,60% | 92 | 5,93% | 838 | 7,22% | 980 | 13,00% | 742 |
| 42 | 7,58% | 2681 | 2,60% | 93 | 5,99% | 848 | 7,28% | 990 | 13,09% | 750 |
| 43 | 7,63% | 2701 | 2,62% | 94 | 6,03% | 854 | 7,38% | 1003 | 13,09% | 750 |
| 44 | 7,66% | 2716 | 2,62% | 94 | 6,09% | 863 | 7,39% | 1006 | 13,13% | 753 |
| 45 | 7,70% | 2733 | 2,64% | 95 | 6,13% | 872 | 7,42% | 1011 | 13,16% | 755 |
| 46 | 7,75% | 2764 | 2,70% | 98 | 6,15% | 878 | 7,49% | 1026 | 13,22% | 762 |
| 47 | 7,77% | 2776 | 2,70% | 99 | 6,16% | 881 | 7,53% | 1033 | 13,22% | 763 |
| 48 | 7,80% | 2789 | 2,70% | 99 | 6,20% | 888 | 7,56% | 1038 | 13,25% | 764 |
| 49 | 7,82% | 2802 | 2,71% | 100 | 6,22% | 893 | 7,57% | 1041 | 13,30% | 768 |
| 50 | 7,86% | 2817 | 2,72% | 101 | 6,26% | 899 | 7,59% | 1045 | 13,37% | 772 |
| 51 | 7,89% | 2834 | 2,72% | 101 | 6,31% | 906 | 7,62% | 1050 | 13,43% | 777 |
| 52 | 7,93% | 2850 | 2,77% | 103 | 6,35% | 912 | 7,63% | 1052 | 13,49% | 783 |
| 53 | 7,96% | 2865 | 2,77% | 103 | 6,38% | 917 | 7,68% | 1059 | 13,52% | 786 |
| 54 | 7,98% | 2883 | 2,78% | 104 | 6,40% | 923 | 7,70% | 1067 | 13,55% | 789 |
| 55 | 8,00% | 2892 | 2,78% | 104 | 6,42% | 928 | 7,72% | 1071 | 13,55% | 789 |
| 56 | 8,01% | 2899 | 2,78% | 104 | 6,44% | 932 | 7,74% | 1074 | 13,55% | 789 |
| 57 | 8,03% | 2909 | 2,78% | 105 | 6,46% | 938 | 7,76% | 1077 | 13,55% | 789 |

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| | TOTAL | | 2003 | | 2004 | | 2005 | | 2006 | |
|----|-------|------|-------|-----|-------|-----|-------|------|--------|-----|
| 58 | 8,05% | 2923 | 2,81% | 106 | 6,48% | 943 | 7,78% | 1083 | 13,57% | 791 |
| 59 | 8,06% | 2928 | 2,82% | 107 | 6,50% | 946 | 7,78% | 1083 | 13,58% | 792 |
| 60 | 8,07% | 2933 | 2,82% | 107 | 6,50% | 947 | 7,80% | 1087 | 13,58% | 792 |
| 61 | 8,08% | 2939 | 2,82% | 107 | 6,51% | 949 | 7,81% | 1090 | 13,59% | 793 |
| 62 | 8,09% | 2947 | 2,82% | 107 | 6,53% | 953 | 7,82% | 1092 | 13,59% | 795 |
| 63 | 8,10% | 2956 | 2,82% | 107 | 6,56% | 959 | 7,83% | 1095 | 13,59% | 795 |
| 64 | 8,11% | 2966 | 2,85% | 109 | 6,57% | 961 | 7,84% | 1100 | 13,61% | 796 |
| 65 | 8,12% | 2970 | 2,85% | 109 | 6,57% | 962 | 7,85% | 1101 | 13,63% | 798 |
| 66 | 8,14% | 2981 | 2,85% | 109 | 6,59% | 966 | 7,86% | 1105 | 13,66% | 801 |
| 67 | 8,16% | 2992 | 2,85% | 109 | 6,60% | 967 | 7,89% | 1109 | 13,72% | 807 |
| 68 | 8,19% | 3011 | 2,86% | 110 | 6,63% | 976 | 7,90% | 1114 | 13,75% | 811 |
| 69 | 8,20% | 3024 | 2,86% | 111 | 6,65% | 985 | 7,91% | 1116 | 13,75% | 812 |
| 70 | 8,22% | 3039 | 2,86% | 111 | 6,67% | 991 | 7,94% | 1124 | 13,76% | 813 |