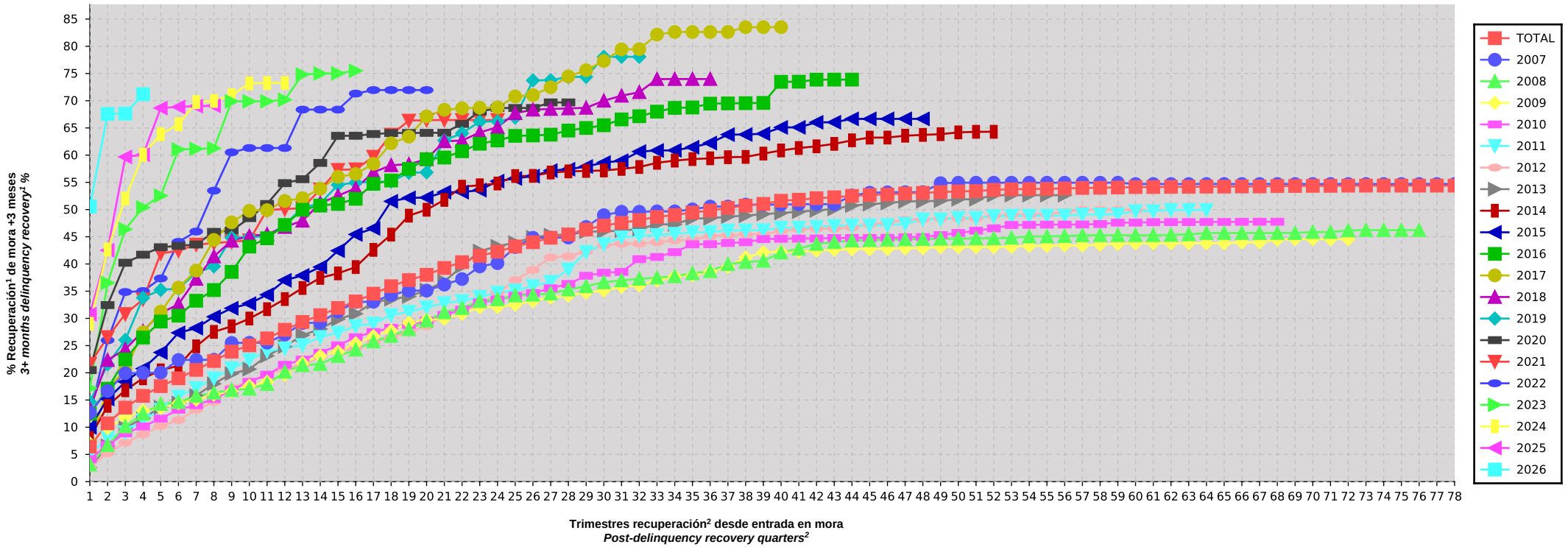
BBVA RMBS 2 Fondo de Titulización de Activos

Cartera de Activos Titulizados / ***Portfolio of Securitised Assets***

Análisis de Morosidad: Tasa de recuperación[1] de mora +3 meses (años desde entrada en mora) - Detalle por trimestres en mora[2]
Delinquency analysis: 3+ months delinquency recovery[1] rate (years after delinquency occurs) - Detailed by quarters of occurence[2]

Activos / ***Assets:*** **Préstamos hipotecarios vivienda (PHs/CTHs) /** ***Residential mortgage loans (PTCs/MCs)***
Fecha / ***Date:*** **31/10/2026**
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 securitised assets communicated or modified by the relevant Servicer after their effective dates*



[1] Incluye, en su caso, el valor neto contable (valor razonable minorado en un 25% como estimación costes de venta) de los inmuebles y activos no vendidos adjudicados o dados en pago al Fondo por activos titulizados. En los informes generados con anterioridad a agosto de 2015, los inmuebles adjudicados o dados en pago no vendidos se computaban en este informe por el valor de adquisición.

[2] Sólo se muestran datos de periodos en los que hay entradas de activos titulizados en mora por el plazo analizado.

[1] Includes, as the case may be, the net book value (fair value minus 25% as the estimated selling costs) of the unsold properties and assets awarded to or accepted in lieu of foreclosure by the Fund for securitised assets. In reports generated before August 2015, unsold properties awarded or accepted in lieu of foreclosure were accounted for in this report at the acquisition value.

[2] Details are only given for periods in which there are entries of securitised assets in arrears for the period analysed.

BBVA RMBS 2 Fondo de Titulización de Activos

Cartera de Activos Titulizados / *Portfolio of Securitised Assets*

Análisis de Morosidad: Tasa de recuperación[1] de mora +3 meses (años desde entrada en mora) - Detalle por trimestres en mora[2]
Delinquency analysis: 3+ months delinquency recovery[1] rate (years after delinquency occurs) - Detailed by quarters of occurence[2]

Activos / *Assets:* Préstamos hipotecarios vivienda (PHs/CTHs) / *Residential mortgage loans (PTCs/MCs)*
Fecha / *Date:* 31/10/2026
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 securitised assets communicated or modified by the relevant Servicer after their effective dates*

Entrada en mora[3] *Delinquency[3]*	TOTAL	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025	2026
Σ Saldo Vivo Activos entrada mora[3](Ppal. Miles €) *Outstanding Balance of Assets upon delinquency[3](€ thou. Principal) Σ*	415.452,447	5.464,144	49.424,063	64.773,211	40.978,685	40.400,297	56.796,592	45.456,741	30.523,789	23.414,157	13.247,680	12.718,568	6.666,836	6.520,027	4.342,583	2.652,594	2.262,506	3.631,415	3.216,144	2.242,595	719,820
Nº activos */ Nº. of assets*	3.117	36	317	398	269	285	402	345	240	201	118	105	73	61	49	34	33	45	51	40	15
1	6,45%	12,67%	3,14%	7,01%	4,10%	5,04%	2,72%	2,59%	8,06%	9,98%	12,50%	7,16%	13,37%	14,66%	20,50%	21,64%	12,28%	17,17%	29,02%	30,77%	50,55%
2	10,72%	16,66%	6,70%	9,84%	6,75%	8,07%	5,23%	6,56%	13,92%	15,20%	17,07%	16,93%	22,34%	21,56%	32,44%	26,55%	25,98%	36,52%	42,67%	42,51%	67,57%
3	13,60%	19,93%	10,16%	11,82%	8,87%	9,08%	7,15%	9,85%	16,79%	18,33%	22,47%	20,63%	24,33%	26,04%	40,23%	30,80%	34,85%	46,38%	52,03%	59,67%	67,64%
4	15,76%	19,98%	12,48%	13,04%	10,14%	11,31%	8,69%	11,68%	18,99%	20,77%	26,48%	27,44%	27,66%	33,79%	41,71%	33,50%	35,02%	50,38%	60,08%	60,07%	71,20%
5	17,55%	20,04%	14,27%	13,54%	11,60%	13,22%	10,23%	13,65%	20,46%	23,74%	29,42%	31,25%	30,96%	35,24%	43,08%	41,92%	37,34%	52,54%	63,83%	68,66%	
6	18,99%	22,36%	14,63%	14,41%	13,22%	15,63%	11,31%	14,46%	21,30%	27,36%	30,51%	35,65%	32,61%	35,49%	43,32%	42,44%	44,06%	61,05%	65,67%	68,85%	
7	20,54%	22,38%	15,77%	15,08%	14,06%	17,19%	13,23%	15,82%	24,87%	28,21%	33,25%	38,78%	37,26%	38,38%	43,58%	43,55%	45,96%	61,15%	69,75%	69,00%	
8	22,17%	22,40%	16,32%	15,99%	15,20%	18,96%	14,67%	17,99%	27,52%	30,30%	35,21%	44,43%	41,39%	39,57%	45,90%	43,84%	53,47%	61,26%	69,96%	69,07%	
9	23,89%	25,49%	16,83%	16,60%	16,86%	20,82%	17,27%	19,85%	28,55%	31,86%	38,55%	47,65%	44,28%	44,83%	46,14%	44,08%	60,52%	69,89%	71,00%		
10	25,05%	25,51%	17,07%	17,60%	18,34%	22,38%	18,45%	20,66%	29,97%	32,71%	43,20%	49,77%	45,14%	44,96%	48,43%	44,35%	61,31%	69,89%	73,19%		
11	26,33%	25,54%	17,94%	18,32%	19,65%	23,95%	19,67%	23,11%	31,69%	34,35%	44,72%	49,89%	45,44%	45,09%	51,03%	49,94%	61,31%	69,89%	73,25%		
12	27,91%	27,01%	20,18%	19,64%	21,47%	24,47%	20,84%	24,84%	33,55%	37,00%	47,16%	51,58%	46,80%	47,21%	54,85%	50,06%	61,31%	70,18%	73,26%		
13	29,34%	29,15%	21,41%	21,81%	22,41%	25,10%	21,42%	26,91%	35,59%	37,89%	49,96%	52,09%	47,95%	50,36%	55,58%	50,30%	68,37%	74,82%			
14	30,60%	29,21%	21,61%	23,10%	23,68%	26,57%	23,01%	28,06%	37,44%	39,44%	50,73%	53,84%	51,17%	51,10%	58,58%	53,70%	68,37%	75,00%			
15	31,92%	31,26%	23,08%	23,87%	25,04%	27,36%	23,95%	29,85%	38,27%	42,45%	51,04%	56,02%	52,55%	54,54%	63,55%	57,29%	68,37%	75,02%			
16	33,12%	33,04%	24,25%	25,41%	26,54%	28,59%	24,52%	30,85%	39,44%	45,43%	51,98%	56,54%	53,92%	54,95%	63,56%	57,40%	71,31%	75,51%			
17	34,54%	33,05%	25,77%	26,73%	27,49%	29,05%	25,63%	32,97%	42,59%	46,54%	54,73%	58,41%	56,85%	55,07%	63,88%	59,71%	71,96%				
18	35,92%	34,33%	26,78%	27,73%	28,27%	30,60%	26,52%	33,53%	45,39%	51,52%	55,34%	62,19%	58,15%	55,15%	64,06%	63,76%	71,96%				
19	37,04%	35,10%	28,00%	29,18%	28,81%	31,22%	27,49%	34,02%	48,88%	52,14%	57,47%	63,40%	58,33%	56,77%	64,08%	66,34%	71,96%				
20	38,01%	35,10%	29,55%	29,71%	29,60%	32,02%	28,56%	35,22%	49,97%	52,20%	59,26%	67,12%	59,26%	56,83%	64,09%	66,43%	71,96%				

[1] Incluye, en su caso, el valor neto contable (valor razonable minorado en un 25% como estimación costes de venta) de los inmuebles y activos no vendidos adjudicados o dados en pago al Fondo por activos titulizados. En los informes generados con anterioridad a agosto de 2015, los inmuebles adjudicados o dados en pago no vendidos se computaban en este informe por el valor de adquisición.

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[1] Includes, as the case may be, the net book value (fair value minus 25% as the estimated selling costs) of the unsold properties and assets awarded to or accepted in lieu of foreclosure by the Fund for securitised assets. In reports generated before August 2015, unsold properties awarded or accepted in lieu of foreclosure were accounted for in this report at the acquisition value.

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BBVA RMBS 2 Fondo de Titulización de Activos

Cartera de Activos Titulizados / ***Portfolio of Securitised Assets***

Análisis de Morosidad: Tasa de recuperación[1] de mora +3 meses (años desde entrada en mora) - Detalle por trimestres en mora[2]
Delinquency analysis: 3+ months delinquency recovery[1] rate (years after delinquency occurs) - Detailed by quarters of occurence[2]

Activos / ***Assets:*** **Préstamos hipotecarios vivienda (PHs/CTHs) /** ***Residential mortgage loans (PTCs/MCs)***
Fecha / ***Date:*** **31/10/2026**
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 securitised assets communicated or modified by the relevant Servicer after their effective dates*

	TOTAL	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025	2026
21	39,26%	36,21%	31,12%	29,94%	30,63%	32,81%	30,66%	36,78%	51,78%	53,19%	59,56%	68,34%	62,55%	62,70%	64,11%	66,45%					
22	40,33%	37,23%	31,90%	30,84%	31,59%	33,19%	31,55%	39,58%	54,20%	53,20%	60,72%	68,61%	62,68%	64,03%	65,74%	66,45%					
23	41,49%	39,55%	33,17%	32,08%	32,92%	33,95%	32,32%	42,36%	54,46%	53,57%	62,10%	68,71%	64,17%	66,15%	68,00%	66,45%					
24	42,25%	40,15%	33,52%	32,11%	33,45%	34,71%	34,68%	43,25%	54,79%	55,22%	62,70%	68,76%	65,14%	66,20%	68,66%	66,45%					
25	43,22%	43,10%	34,21%	32,52%	34,16%	35,15%	37,03%	43,93%	56,15%	55,72%	63,54%	70,80%	67,71%	66,90%	68,66%						
26	44,00%	44,81%	34,35%	33,19%	34,64%	35,93%	38,91%	44,90%	56,19%	56,14%	63,62%	71,02%	68,36%	73,74%	68,66%						
27	44,82%	44,83%	34,57%	33,84%	35,54%	36,73%	41,21%	45,30%	56,80%	57,16%	63,77%	72,47%	68,49%	73,78%	69,69%						
28	45,43%	44,85%	35,31%	34,20%	36,32%	39,00%	41,41%	45,42%	57,01%	57,40%	64,52%	74,47%	68,59%	74,36%	69,69%						
29	46,33%	46,80%	35,91%	34,75%	37,84%	42,20%	42,27%	45,92%	57,10%	57,91%	64,99%	75,61%	68,69%	74,38%							
30	47,06%	48,97%	36,63%	35,13%	38,40%	43,63%	43,46%	46,01%	57,18%	58,63%	65,50%	77,31%	70,00%	78,07%							
31	47,56%	49,60%	36,99%	35,80%	38,55%	44,89%	43,70%	46,12%	57,47%	58,98%	66,56%	79,43%	70,92%	78,07%							
32	48,08%	49,60%	37,28%	36,08%	40,89%	45,18%	43,72%	46,44%	57,82%	60,66%	67,15%	79,47%	71,57%	78,07%							
33	48,64%	49,67%	37,49%	36,97%	41,29%	45,32%	43,99%	47,29%	58,59%	60,86%	68,00%	82,16%	73,98%								
34	49,01%	49,67%	37,73%	37,70%	42,18%	45,54%	44,36%	47,28%	58,99%	60,88%	68,68%	82,63%	73,98%								
35	49,46%	50,03%	38,28%	37,92%	43,61%	45,81%	44,39%	48,37%	59,27%	61,45%	68,75%	82,63%	73,99%								
36	49,81%	50,55%	38,68%	38,59%	43,64%	45,85%	45,12%	48,39%	59,42%	62,22%	69,46%	82,63%	73,99%								
37	50,31%	50,55%	39,96%	39,50%	43,85%	46,15%	45,26%	48,70%	59,62%	63,77%	69,51%	82,63%									
38	50,72%	50,91%	40,34%	41,19%	43,99%	46,17%	45,46%	48,87%	59,67%	63,79%	69,55%	83,51%									
39	51,04%	50,91%	40,59%	42,13%	44,58%	46,21%	45,47%	49,17%	60,28%	63,94%	69,60%	83,51%									
40	51,62%	50,92%	42,10%	42,23%	44,64%	46,65%	46,07%	49,37%	60,86%	65,09%	73,47%	83,51%									
41	51,81%	50,98%	42,81%	42,26%	44,66%	46,65%	46,34%	49,60%	61,31%	65,10%	73,50%										
42	52,10%	50,99%	43,68%	42,46%	44,68%	46,83%	46,48%	49,85%	61,62%	66,03%	73,87%										
43	52,25%	50,99%	44,01%	42,61%	44,76%	47,02%	46,51%	50,12%	62,07%	66,04%	73,88%										
44	52,51%	52,58%	44,30%	42,74%	44,77%	47,08%	46,71%	50,73%	62,72%	66,66%	73,88%										
45	52,68%	53,09%	44,38%	42,76%	44,78%	47,09%	47,27%	50,99%	63,22%	66,66%											
46	52,77%	53,16%	44,47%	42,80%	44,81%	47,14%	47,58%	51,19%	63,23%	66,66%											
47	52,96%	53,19%	44,53%	42,90%	44,90%	47,37%	48,13%	51,51%	63,57%	66,66%											

[1] Incluye, en su caso, el valor neto contable (valor razonable minorado en un 25% como estimación costes de venta) de los inmuebles y activos no vendidos adjudicados o dados en pago al Fondo por activos titulizados. En los informes generados con anterioridad a agosto de 2015, los inmuebles adjudicados o dados en pago no vendidos se computaban en este informe por el valor de adquisición.

[2] Sólo se muestran datos de periodos en los que hay entradas de activos titulizados en mora por el plazo analizado.

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BBVA RMBS 2 Fondo de Titulización de Activos

Cartera de Activos Titulizados / ***Portfolio of Securitised Assets***

Análisis de Morosidad: Tasa de recuperación[1] de mora +3 meses (años desde entrada en mora) - Detalle por trimestres en mora[2]
Delinquency analysis: 3+ months delinquency recovery[1] rate (years after delinquency occurs) - Detailed by quarters of occurence[2]

Activos / ***Assets:*** **Préstamos hipotecarios vivienda (PHs/CTHs) /** ***Residential mortgage loans (PTCs/MCs)***
Fecha / ***Date:*** **31/10/2026**
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	TOTAL	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025	2026
48	53,07%	53,19%	44,59%	42,90%	44,94%	48,20%	48,19%	51,52%	63,72%	66,66%											
49	53,21%	54,86%	44,64%	43,11%	45,30%	48,20%	48,38%	51,62%	63,85%												
50	53,33%	54,94%	44,65%	43,11%	45,69%	48,46%	48,38%	51,88%	64,18%												
51	53,39%	54,94%	44,71%	43,11%	46,12%	48,46%	48,39%	51,89%	64,29%												
52	53,62%	54,94%	44,71%	43,12%	46,55%	48,78%	48,91%	52,64%	64,29%												
53	53,73%	54,94%	44,81%	43,16%	47,16%	48,87%	49,07%	52,64%													
54	53,78%	54,94%	45,06%	43,32%	47,18%	48,87%	49,07%	52,64%													
55	53,81%	54,94%	45,06%	43,32%	47,23%	48,88%	49,20%	52,64%													
56	53,88%	54,94%	45,13%	43,43%	47,24%	48,90%	49,52%	52,64%													
57	53,97%	54,94%	45,28%	43,41%	47,25%	49,08%	49,96%														
58	54,01%	54,94%	45,28%	43,55%	47,34%	49,09%	49,98%														
59	54,06%	54,94%	45,29%	43,69%	47,59%	49,13%	49,98%														
60	54,13%	54,69%	45,29%	43,79%	47,60%	49,71%	49,98%														
61	54,14%	54,69%	45,29%	43,81%	47,68%	49,71%															
62	54,17%	54,69%	45,33%	43,81%	47,69%	49,92%															
63	54,18%	54,69%	45,45%	43,81%	47,69%	49,93%															
64	54,21%	54,69%	45,69%	43,81%	47,72%	49,93%															
65	54,21%	54,69%	45,69%	43,81%	47,72%																
66	54,24%	54,69%	45,69%	43,98%	47,75%																
67	54,24%	54,69%	45,69%	43,98%	47,76%																
68	54,32%	54,69%	45,69%	44,47%	47,76%																
69	54,33%	54,69%	45,69%	44,56%																	
70	54,35%	54,69%	45,87%	44,56%																	
71	54,35%	54,69%	45,87%	44,57%																	
72	54,39%	54,69%	46,17%	44,57%																	
73	54,40%	54,69%	46,22%																		
74	54,40%	54,69%	46,22%																		

[1] Incluye, en su caso, el valor neto contable (valor razonable minorado en un 25% como estimación costes de venta) de los inmuebles y activos no vendidos adjudicados o dados en pago al Fondo por activos titulizados. En los informes generados con anterioridad a agosto de 2015, los inmuebles adjudicados o dados en pago no vendidos se computaban en este informe por el valor de adquisición.

[2] Sólo se muestran datos de periodos en los que hay entradas de activos titulizados en mora por el plazo analizado.

[1] Includes, as the case may be, the net book value (fair value minus 25% as the estimated selling costs) of the unsold properties and assets awarded to or accepted in lieu of foreclosure by the Fund for securitised assets. In reports generated before August 2015, unsold properties awarded or accepted in lieu of foreclosure were accounted for in this report at the acquisition value.

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BBVA RMBS 2 Fondo de Titulización de Activos

Cartera de Activos Titulizados / ***Portfolio of Securitised Assets***

Análisis de Morosidad: Tasa de recuperación[1] de mora +3 meses (años desde entrada en mora) - Detalle por trimestres en mora[2]
Delinquency analysis: 3+ months delinquency recovery[1] rate (years after delinquency occurs) - Detailed by quarters of occurence[2]

Activos / ***Assets:*** **Préstamos hipotecarios vivienda (PHs/CTHs) /** ***Residential mortgage loans (PTCs/MCs)***
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	TOTAL	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025	2026
75	54,40%	54,69%	46,22%																		
76	54,40%	54,69%	46,22%																		
77	54,40%	54,69%																			
78	54,40%	54,69%																			

[1] Incluye, en su caso, el valor neto contable (valor razonable minorado en un 25% como estimación costes de venta) de los inmuebles y activos no vendidos adjudicados o dados en pago al Fondo por activos titulizados. En los informes generados con anterioridad a agosto de 2015, los inmuebles adjudicados o dados en pago no vendidos se computaban en este informe por el valor de adquisición.

[2] Sólo se muestran datos de periodos en los que hay entradas de activos titulizados en mora por el plazo analizado.

[1] Includes, as the case may be, the net book value (fair value minus 25% as the estimated selling costs) of the unsold properties and assets awarded to or accepted in lieu of foreclosure by the Fund for securitised assets. In reports generated before August 2015, unsold properties awarded or accepted in lieu of foreclosure were accounted for in this report at the acquisition value.

[2] Details are only given for periods in which there are entries of securitised assets in arrears for the period analysed.