

# BBVA RMBS 2 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

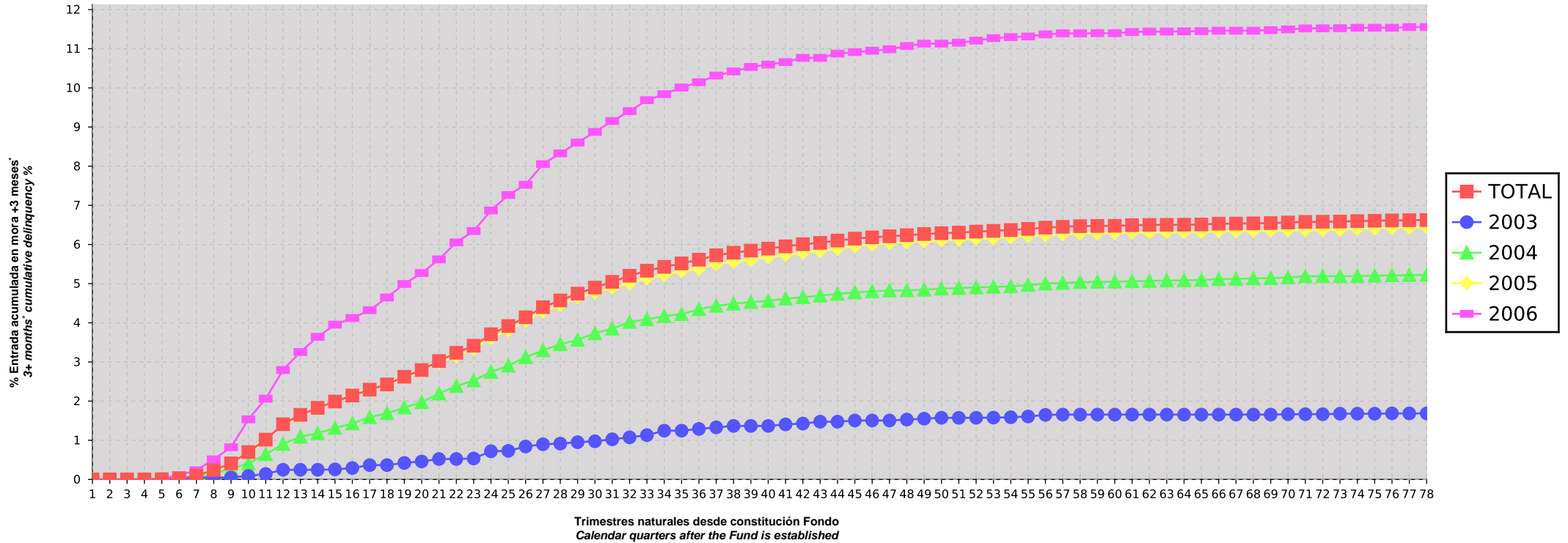
**Análisis de Morosidad: Tasa de entrada acumulada en dudoso +12 meses<sup>\*</sup> (trimestres naturales desde constitución Fondo) - Detalle por años originación activos**  
*Delinquency analysis: 12+ months<sup>\*</sup> cumulative delinquency rate (calendar quarters after the Fund is established) - Detailed by asset origination years*

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

Fecha / Date: 31/05/2026

Divisa / Currency: EUR

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| Originación activo<br>Asset origination                                   | TOTAL     | 2003     | 2004      | 2005      | 2006      |
|---|-----------|----------|-----------|-----------|-----------|
| Principal<br>titulizado (mill. €)<br>Principal securitised (€<br>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   | 0,00% 0   | 0,00% 0  | 0,00% 0   | 0,00% 0   | 0,00% 0   |
| 4   | 0,00% 0   | 0,00% 0  | 0,00% 0   | 0,00% 0   | 0,00% 0   |
| 5   | 0,00% 1   | 0,00% 0  | 0,00% 0   | 0,00% 0   | 0,03% 1   |
| 6   | 0,03% 10  | 0,00% 0  | 0,01% 1   | 0,02% 3   | 0,11% 6   |
| 7   | 0,09% 34  | 0,05% 2  | 0,05% 7   | 0,08% 12  | 0,23% 13  |
| 8   | 0,24% 78  | 0,05% 2  | 0,15% 17  | 0,22% 31  | 0,51% 28  |
| 9   | 0,41% 135 | 0,05% 2  | 0,27% 34  | 0,40% 52  | 0,82% 47  |
| 10  | 0,70% 226 | 0,09% 4  | 0,41% 49  | 0,67% 87  | 1,53% 86  |
| 11  | 1,02% 325 | 0,14% 6  | 0,64% 77  | 1,01% 129 | 2,06% 113 |
| 12  | 1,41% 442 | 0,25% 9  | 0,90% 106 | 1,41% 175 | 2,79% 152 |
| 13  | 1,65% 516 | 0,25% 9  | 1,09% 129 | 1,64% 203 | 3,25% 175 |
| 14  | 1,83% 573 | 0,25% 9  | 1,18% 142 | 1,83% 227 | 3,64% 195 |
| 15  | 1,99% 626 | 0,26% 10 | 1,31% 160 | 1,98% 244 | 3,95% 212 |
| 16  | 2,14% 678 | 0,29% 11 | 1,43% 175 | 2,18% 270 | 4,12% 222 |
| 17  | 2,29% 731 | 0,37% 13 | 1,59% 195 | 2,31% 290 | 4,32% 233 |
| 18  | 2,43% 774 | 0,37% 13 | 1,69% 208 | 2,40% 302 | 4,65% 251 |
| 19  | 2,62% 834 | 0,42% 15 | 1,83% 226 | 2,60% 324 | 4,99% 269 |
| 20  | 2,79% 892 | 0,46% 16 | 1,97% 245 | 2,78% 346 | 5,27% 285 |

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|    | TOTAL |      | 2003  |    | 2004  |     | 2005  |     | 2006   |     |
|----|-------|------|-------|----|-------|-----|-------|-----|--------|-----|
| 21 | 3,02% | 970  | 0,52% | 18 | 2,19% | 273 | 2,99% | 375 | 5,62%  | 304 |
| 22 | 3,23% | 1036 | 0,52% | 18 | 2,38% | 295 | 3,14% | 394 | 6,05%  | 329 |
| 23 | 3,41% | 1100 | 0,53% | 19 | 2,53% | 312 | 3,34% | 420 | 6,34%  | 349 |
| 24 | 3,71% | 1203 | 0,72% | 25 | 2,74% | 341 | 3,61% | 461 | 6,87%  | 376 |
| 25 | 3,92% | 1281 | 0,73% | 26 | 2,90% | 364 | 3,81% | 492 | 7,26%  | 399 |
| 26 | 4,14% | 1370 | 0,84% | 28 | 3,12% | 399 | 4,05% | 530 | 7,53%  | 413 |
| 27 | 4,40% | 1463 | 0,90% | 30 | 3,30% | 426 | 4,28% | 562 | 8,05%  | 445 |
| 28 | 4,57% | 1530 | 0,91% | 31 | 3,45% | 451 | 4,45% | 586 | 8,33%  | 462 |
| 29 | 4,75% | 1595 | 0,95% | 32 | 3,56% | 469 | 4,66% | 615 | 8,60%  | 479 |
| 30 | 4,90% | 1654 | 0,97% | 33 | 3,73% | 493 | 4,77% | 631 | 8,87%  | 497 |
| 31 | 5,05% | 1711 | 1,02% | 35 | 3,85% | 513 | 4,89% | 649 | 9,15%  | 514 |
| 32 | 5,20% | 1765 | 1,07% | 36 | 4,02% | 538 | 5,01% | 664 | 9,41%  | 527 |
| 33 | 5,33% | 1813 | 1,13% | 38 | 4,09% | 547 | 5,14% | 683 | 9,69%  | 545 |
| 34 | 5,43% | 1853 | 1,24% | 43 | 4,17% | 561 | 5,22% | 696 | 9,84%  | 553 |
| 35 | 5,52% | 1887 | 1,24% | 43 | 4,22% | 570 | 5,32% | 709 | 10,01% | 565 |
| 36 | 5,61% | 1932 | 1,29% | 45 | 4,35% | 591 | 5,38% | 719 | 10,14% | 577 |
| 37 | 5,73% | 1976 | 1,33% | 46 | 4,43% | 607 | 5,50% | 734 | 10,31% | 589 |
| 38 | 5,79% | 2005 | 1,37% | 47 | 4,49% | 617 | 5,56% | 743 | 10,42% | 598 |
| 39 | 5,84% | 2029 | 1,37% | 47 | 4,53% | 626 | 5,61% | 750 | 10,53% | 606 |
| 40 | 5,90% | 2049 | 1,37% | 47 | 4,56% | 633 | 5,68% | 760 | 10,60% | 609 |
| 41 | 5,95% | 2074 | 1,40% | 49 | 4,62% | 644 | 5,74% | 768 | 10,66% | 613 |
| 42 | 6,01% | 2096 | 1,43% | 50 | 4,65% | 652 | 5,79% | 775 | 10,77% | 619 |
| 43 | 6,04% | 2115 | 1,47% | 52 | 4,69% | 660 | 5,83% | 784 | 10,77% | 619 |
| 44 | 6,10% | 2137 | 1,47% | 52 | 4,74% | 667 | 5,89% | 794 | 10,88% | 624 |
| 45 | 6,15% | 2155 | 1,50% | 53 | 4,78% | 672 | 5,96% | 803 | 10,91% | 627 |
| 46 | 6,18% | 2166 | 1,50% | 53 | 4,80% | 675 | 6,00% | 808 | 10,95% | 630 |
| 47 | 6,21% | 2178 | 1,50% | 53 | 4,82% | 679 | 6,04% | 813 | 10,99% | 633 |

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|    | TOTAL |      | 2003  |    | 2004  |     | 2005  |     | 2006   |     |
|----|-------|------|-------|----|-------|-----|-------|-----|--------|-----|
| 48 | 6,24% | 2193 | 1,53% | 55 | 4,83% | 680 | 6,06% | 819 | 11,07% | 639 |
| 49 | 6,27% | 2211 | 1,55% | 56 | 4,85% | 686 | 6,09% | 825 | 11,13% | 644 |
| 50 | 6,29% | 2222 | 1,57% | 58 | 4,87% | 692 | 6,11% | 828 | 11,13% | 644 |
| 51 | 6,30% | 2229 | 1,57% | 58 | 4,89% | 696 | 6,13% | 830 | 11,15% | 645 |
| 52 | 6,33% | 2243 | 1,57% | 59 | 4,90% | 699 | 6,15% | 836 | 11,21% | 649 |
| 53 | 6,35% | 2253 | 1,58% | 60 | 4,92% | 703 | 6,16% | 837 | 11,27% | 653 |
| 54 | 6,37% | 2263 | 1,59% | 61 | 4,93% | 705 | 6,19% | 841 | 11,30% | 656 |
| 55 | 6,40% | 2275 | 1,61% | 62 | 4,96% | 711 | 6,22% | 845 | 11,31% | 657 |
| 56 | 6,43% | 2293 | 1,65% | 64 | 5,00% | 716 | 6,24% | 851 | 11,37% | 662 |
| 57 | 6,45% | 2304 | 1,66% | 65 | 5,02% | 720 | 6,26% | 855 | 11,39% | 664 |
| 58 | 6,47% | 2311 | 1,66% | 65 | 5,04% | 724 | 6,28% | 858 | 11,39% | 664 |
| 59 | 6,47% | 2316 | 1,66% | 65 | 5,05% | 726 | 6,29% | 860 | 11,40% | 665 |
| 60 | 6,48% | 2320 | 1,66% | 65 | 5,05% | 727 | 6,29% | 863 | 11,40% | 665 |
| 61 | 6,49% | 2329 | 1,66% | 65 | 5,06% | 729 | 6,31% | 867 | 11,43% | 668 |
| 62 | 6,50% | 2333 | 1,66% | 65 | 5,07% | 731 | 6,31% | 868 | 11,44% | 669 |
| 63 | 6,50% | 2335 | 1,66% | 65 | 5,08% | 733 | 6,31% | 868 | 11,44% | 669 |
| 64 | 6,51% | 2338 | 1,66% | 65 | 5,08% | 734 | 6,32% | 869 | 11,44% | 670 |
| 65 | 6,51% | 2342 | 1,66% | 65 | 5,09% | 736 | 6,32% | 870 | 11,45% | 671 |
| 66 | 6,53% | 2353 | 1,66% | 65 | 5,12% | 741 | 6,34% | 875 | 11,46% | 672 |
| 67 | 6,53% | 2355 | 1,66% | 65 | 5,12% | 742 | 6,34% | 876 | 11,46% | 672 |
| 68 | 6,54% | 2358 | 1,66% | 65 | 5,13% | 744 | 6,35% | 877 | 11,46% | 672 |
| 69 | 6,55% | 2365 | 1,66% | 65 | 5,14% | 747 | 6,36% | 879 | 11,47% | 674 |
| 70 | 6,56% | 2376 | 1,67% | 66 | 5,16% | 752 | 6,37% | 881 | 11,49% | 677 |
| 71 | 6,58% | 2386 | 1,67% | 66 | 5,19% | 759 | 6,37% | 882 | 11,52% | 679 |
| 72 | 6,58% | 2390 | 1,67% | 66 | 5,19% | 761 | 6,37% | 883 | 11,52% | 680 |
| 73 | 6,59% | 2395 | 1,68% | 68 | 5,19% | 761 | 6,38% | 885 | 11,52% | 681 |
| 74 | 6,60% | 2401 | 1,68% | 68 | 5,19% | 762 | 6,40% | 889 | 11,54% | 682 |

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|----|-------|------|-------|----|-------|-----|-------|-----|--------|-----|
| 75 | 6,61% | 2407 | 1,68% | 68 | 5,20% | 765 | 6,42% | 892 | 11,54% | 682 |
| 76 | 6,61% | 2414 | 1,69% | 69 | 5,21% | 767 | 6,43% | 896 | 11,54% | 682 |
| 77 | 6,62% | 2420 | 1,69% | 69 | 5,22% | 770 | 6,43% | 898 | 11,55% | 683 |
| 78 | 6,63% | 2424 | 1,69% | 69 | 5,22% | 773 | 6,44% | 899 | 11,55% | 683 |

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