

# BBVA RMBS 2 Fondo de Titulización de Activos

## Cartera de Activos Titulizados / Portfolio of Securitised Assets

**Análisis de morosidad: Tasa de morosidad +3 meses**

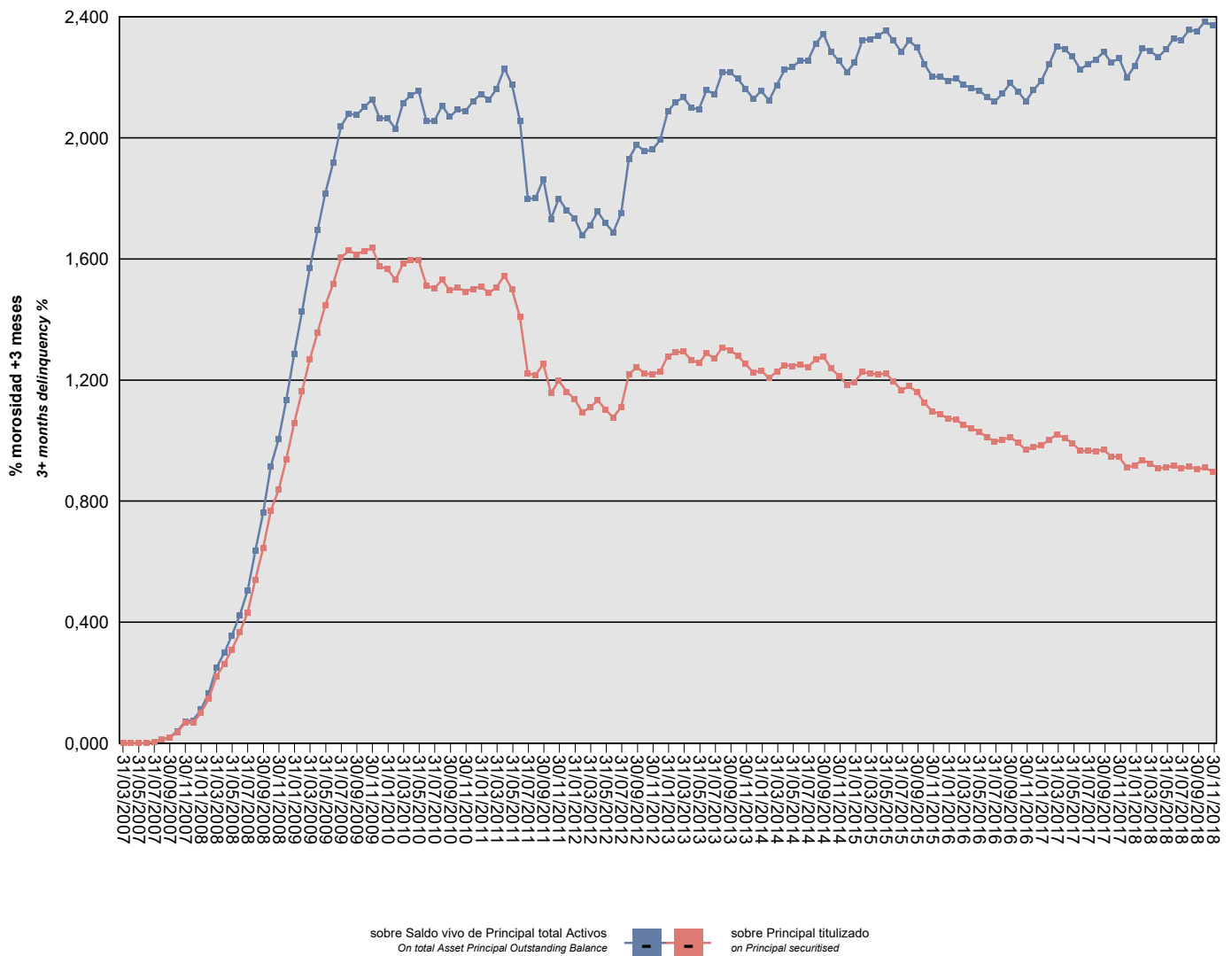
**Delinquency analysis: 3+ months delinquency rate**

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

**Fecha / Date: 30/11/2018**

**Divisa / Currency: EUR**

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| Fecha<br>Date | Saldo vivo de Activos en<br>mora (Ppal. Miles €)<br>Delinquent Asset Outstanding<br>Balance (€ thou. Principal) | % morosidad +3 meses<br>3+ months delinquency %   |  |
|---------------|---|---|--|
|               |   | sobre Saldo vivo de<br>Principal total Activos<br>On total Asset Principal<br>Outstanding Balance | sobre Principal titulado<br>on Principal securitised |
| 31/03/2007    | 0,000   | 0,00%   | 0,00%  |
| 30/04/2007    | 0,000   | 0,00%   | 0,00%  |
| 31/05/2007    | 0,000   | 0,00%   | 0,00%  |
| 30/06/2007    | 0,000   | 0,00%   | 0,00%  |
| 31/07/2007    | 246,994   | 0,01%   | 0,00%  |
| 31/08/2007    | 575,260   | 0,01%   | 0,01%  |
| 30/09/2007    | 947,239   | 0,02%   | 0,02%  |
| 31/10/2007    | 1.873,689   | 0,04%   | 0,04%  |
| 30/11/2007    | 3.350,371   | 0,07%   | 0,07%  |
| 31/12/2007    | 3.421,536   | 0,08%   | 0,07%  |
| 31/01/2008    | 5.012,851   | 0,11%   | 0,10%  |
| 29/02/2008    | 7.398,161   | 0,17%   | 0,15%  |
| 31/03/2008    | 11.030,827  | 0,25%   | 0,22%  |
| 30/04/2008    | 13.145,244  | 0,30%   | 0,26%  |
| 31/05/2008    | 15.491,752  | 0,36%   | 0,31%  |
| 30/06/2008    | 18.285,493  | 0,42%   | 0,37%  |
| 31/07/2008    | 21.636,047  | 0,51%   | 0,43%  |
| 31/08/2008    | 27.040,541  | 0,64%   | 0,54%  |
| 30/09/2008    | 32.235,381  | 0,76%   | 0,64%  |
| 31/10/2008    | 38.421,465  | 0,92%   | 0,77%  |
| 30/11/2008    | 41.903,021  | 1,01%   | 0,84%  |
| 31/12/2008    | 46.944,845  | 1,14%   | 0,94%  |
| 31/01/2009    | 52.906,246  | 1,29%   | 1,06%  |
| 28/02/2009    | 58.204,367  | 1,43%   | 1,16%  |
| 31/03/2009    | 63.395,608  | 1,57%   | 1,27%  |
| 30/04/2009    | 67.887,360  | 1,69%   | 1,36%  |
| 31/05/2009    | 72.330,347  | 1,82%   | 1,45%  |
| 30/06/2009    | 75.875,017  | 1,92%   | 1,52%  |
| 31/07/2009    | 80.224,972  | 2,04%   | 1,60%  |
| 31/08/2009    | 81.368,636  | 2,08%   | 1,63%  |
| 30/09/2009    | 80.772,193  | 2,08%   | 1,62%  |
| 31/10/2009    | 81.308,565  | 2,10%   | 1,63%  |
| 30/11/2009    | 81.818,314  | 2,13%   | 1,64%  |
| 31/12/2009    | 78.766,609  | 2,06%   | 1,58%  |
| 31/01/2010    | 78.310,438  | 2,06%   | 1,57%  |
| 28/02/2010    | 76.540,091  | 2,03%   | 1,53%  |
| 31/03/2010    | 79.228,676  | 2,12%   | 1,58%  |
| 30/04/2010    | 79.762,323  | 2,14%   | 1,60%  |
| 31/05/2010    | 79.754,528  | 2,15%   | 1,60%  |

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|---------------|---|---|--|
|               |   | sobre Saldo vivo de<br>Principal total Activos<br>On total Asset Principal<br>Outstanding Balance | sobre Principal titulado<br>on Principal securitised |
| 30/06/2010    | 75.570,966  | 2,06%   | 1,51%  |
| 31/07/2010    | 75.122,278  | 2,06%   | 1,50%  |
| 31/08/2010    | 76.534,801  | 2,11%   | 1,53%  |
| 30/09/2010    | 74.812,238  | 2,07%   | 1,50%  |
| 31/10/2010    | 75.276,766  | 2,09%   | 1,51%  |
| 30/11/2010    | 74.601,370  | 2,09%   | 1,49%  |
| 31/12/2010    | 75.071,852  | 2,12%   | 1,50%  |
| 31/01/2011    | 75.448,292  | 2,14%   | 1,51%  |
| 28/02/2011    | 74.383,459  | 2,13%   | 1,49%  |
| 31/03/2011    | 75.307,382  | 2,16%   | 1,51%  |
| 30/04/2011    | 77.266,080  | 2,23%   | 1,55%  |
| 31/05/2011    | 74.934,108  | 2,17%   | 1,50%  |
| 30/06/2011    | 70.398,089  | 2,06%   | 1,41%  |
| 31/07/2011    | 61.089,607  | 1,80%   | 1,22%  |
| 31/08/2011    | 60.833,141  | 1,80%   | 1,22%  |
| 30/09/2011    | 62.651,661  | 1,86%   | 1,25%  |
| 31/10/2011    | 57.866,502  | 1,73%   | 1,16%  |
| 30/11/2011    | 59.870,161  | 1,80%   | 1,20%  |
| 31/12/2011    | 58.061,926  | 1,76%   | 1,16%  |
| 31/01/2012    | 56.895,754  | 1,74%   | 1,14%  |
| 29/02/2012    | 54.683,222  | 1,68%   | 1,09%  |
| 31/03/2012    | 55.467,709  | 1,71%   | 1,11%  |
| 30/04/2012    | 56.652,481  | 1,76%   | 1,13%  |
| 31/05/2012    | 55.117,243  | 1,72%   | 1,10%  |
| 30/06/2012    | 53.806,265  | 1,69%   | 1,08%  |
| 31/07/2012    | 55.573,876  | 1,75%   | 1,11%  |
| 31/08/2012    | 60.927,522  | 1,93%   | 1,22%  |
| 30/09/2012    | 62.128,350  | 1,98%   | 1,24%  |
| 31/10/2012    | 61.084,039  | 1,96%   | 1,22%  |
| 30/11/2012    | 60.897,094  | 1,96%   | 1,22%  |
| 31/12/2012    | 61.425,858  | 1,99%   | 1,23%  |
| 31/01/2013    | 63.940,044  | 2,09%   | 1,28%  |
| 28/02/2013    | 64.574,842  | 2,12%   | 1,29%  |
| 31/03/2013    | 64.704,733  | 2,13%   | 1,29%  |
| 30/04/2013    | 63.341,847  | 2,10%   | 1,27%  |
| 31/05/2013    | 62.793,489  | 2,09%   | 1,26%  |
| 30/06/2013    | 64.407,516  | 2,16%   | 1,29%  |
| 31/07/2013    | 63.516,960  | 2,14%   | 1,27%  |
| 31/08/2013    | 65.351,233  | 2,22%   | 1,31%  |

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|---------------|---|---|--|
|               |   | sobre Saldo vivo de<br>Principal total Activos<br>On total Asset Principal<br>Outstanding Balance | sobre Principal titulado<br>on Principal securitised |
| 30/09/2013    | 64.968,965  | 2,22%   | 1,30%  |
| 31/10/2013    | 64.000,163  | 2,20%   | 1,28%  |
| 30/11/2013    | 62.664,419  | 2,16%   | 1,25%  |
| 31/12/2013    | 61.174,889  | 2,13%   | 1,22%  |
| 31/01/2014    | 61.570,572  | 2,16%   | 1,23%  |
| 28/02/2014    | 60.309,740  | 2,12%   | 1,21%  |
| 31/03/2014    | 61.370,607  | 2,17%   | 1,23%  |
| 30/04/2014    | 62.444,395  | 2,22%   | 1,25%  |
| 31/05/2014    | 62.307,678  | 2,23%   | 1,25%  |
| 30/06/2014    | 62.566,034  | 2,26%   | 1,25%  |
| 31/07/2014    | 62.185,766  | 2,26%   | 1,24%  |
| 31/08/2014    | 63.370,861  | 2,31%   | 1,27%  |
| 30/09/2014    | 63.905,438  | 2,34%   | 1,28%  |
| 31/10/2014    | 61.910,396  | 2,28%   | 1,24%  |
| 30/11/2014    | 60.685,673  | 2,25%   | 1,21%  |
| 31/12/2014    | 59.247,836  | 2,22%   | 1,18%  |
| 31/01/2015    | 59.681,160  | 2,25%   | 1,19%  |
| 28/02/2015    | 61.325,552  | 2,32%   | 1,23%  |
| 31/03/2015    | 61.068,123  | 2,33%   | 1,22%  |
| 30/04/2015    | 60.961,390  | 2,34%   | 1,22%  |
| 31/05/2015    | 61.039,792  | 2,35%   | 1,22%  |
| 30/06/2015    | 59.774,404  | 2,32%   | 1,20%  |
| 31/07/2015    | 58.341,541  | 2,28%   | 1,17%  |
| 31/08/2015    | 58.964,753  | 2,32%   | 1,18%  |
| 30/09/2015    | 58.059,393  | 2,30%   | 1,16%  |
| 31/10/2015    | 56.239,022  | 2,24%   | 1,12%  |
| 30/11/2015    | 54.792,465  | 2,20%   | 1,10%  |
| 31/12/2015    | 54.359,962  | 2,20%   | 1,09%  |
| 31/01/2016    | 53.638,523  | 2,19%   | 1,07%  |
| 29/02/2016    | 53.499,695  | 2,20%   | 1,07%  |
| 31/03/2016    | 52.629,563  | 2,18%   | 1,05%  |
| 30/04/2016    | 52.015,864  | 2,16%   | 1,04%  |
| 31/05/2016    | 51.480,442  | 2,16%   | 1,03%  |
| 30/06/2016    | 50.565,323  | 2,14%   | 1,01%  |
| 31/07/2016    | 49.836,061  | 2,12%   | 1,00%  |
| 31/08/2016    | 50.125,227  | 2,15%   | 1,00%  |
| 30/09/2016    | 50.595,004  | 2,18%   | 1,01%  |
| 31/10/2016    | 49.630,504  | 2,15%   | 0,99%  |
| 30/11/2016    | 48.496,921  | 2,12%   | 0,97%  |

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|---------------|---|---|--|
|               |   | sobre Saldo vivo de<br>Principal total Activos<br>On total Asset Principal<br>Outstanding Balance | sobre Principal titulado<br>on Principal securitised |
| 31/12/2016    | 48.912,715  | 2,16%   | 0,98%  |
| 31/01/2017    | 49.218,196  | 2,19%   | 0,98%  |
| 28/02/2017    | 50.095,310  | 2,24%   | 1,00%  |
| 31/03/2017    | 51.045,500  | 2,30%   | 1,02%  |
| 30/04/2017    | 50.463,030  | 2,29%   | 1,01%  |
| 31/05/2017    | 49.580,643  | 2,27%   | 0,99%  |
| 30/06/2017    | 48.286,482  | 2,23%   | 0,97%  |
| 31/07/2017    | 48.310,889  | 2,24%   | 0,97%  |
| 31/08/2017    | 48.275,973  | 2,26%   | 0,97%  |
| 30/09/2017    | 48.481,193  | 2,28%   | 0,97%  |
| 31/10/2017    | 47.385,988  | 2,25%   | 0,95%  |
| 30/11/2017    | 47.278,696  | 2,26%   | 0,95%  |
| 31/12/2017    | 45.516,626  | 2,20%   | 0,91%  |
| 31/01/2018    | 45.938,735  | 2,24%   | 0,92%  |
| 28/02/2018    | 46.778,395  | 2,30%   | 0,94%  |
| 31/03/2018    | 46.206,240  | 2,29%   | 0,92%  |
| 30/04/2018    | 45.431,055  | 2,27%   | 0,91%  |
| 31/05/2018    | 45.550,233  | 2,29%   | 0,91%  |
| 30/06/2018    | 45.874,161  | 2,33%   | 0,92%  |
| 31/07/2018    | 45.383,611  | 2,32%   | 0,91%  |
| 31/08/2018    | 45.699,805  | 2,36%   | 0,91%  |
| 30/09/2018    | 45.265,378  | 2,35%   | 0,91%  |
| 31/10/2018    | 45.508,889  | 2,38%   | 0,91%  |
| 30/11/2018    | 44.906,103  | 2,37%   | 0,90%  |