

# BBVA RMBS 2 Fondo de Titulización de Activos

## Cartera de Activos Titulizados / Portfolio of Securitised Assets

**Análisis de morosidad: Tasa de morosidad 12 meses\***

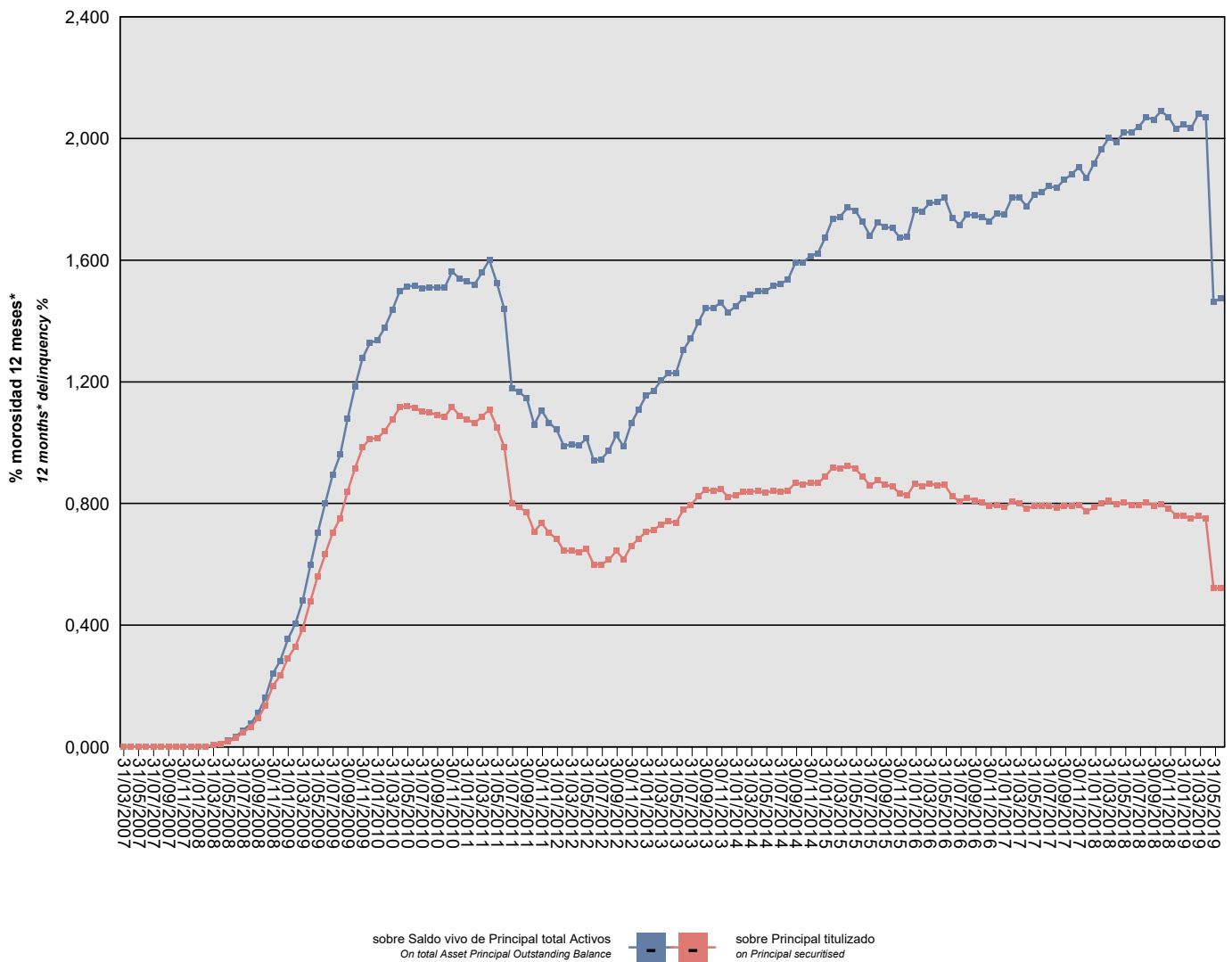
**Delinquency analysis: 12 months\* delinquency rate**

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

**Fecha / Date: 30/06/2019**

**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



\*Incluye en su caso los activos titulizados clasificados como dudosos/fallidos por duda razonable sobre reembolso total.  
 \*Includes securitised assets, if any, classified as doubtful or bad debts because there are reasonable doubts as to full repayment.

## BBVA RMBS 2 Fondo de Titulización de Activos

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

**Análisis de morosidad: Tasa de morosidad 12 meses\***

**Delinquency analysis: 12 months\* delinquency rate**

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

**Fecha / Date: 30/06/2019**

**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

Fecha Date	Saldo vivo de Activos en mora *(Ppal. Miles €) Delinquent *Asset Outstanding Balance (€ thou. Principal)	% morosidad 12 meses* 12 months* delinquency %	
		sobre Saldo vivo de Principal total Activos On total Asset Principal Outstanding Balance	sobre Principal titulado 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	0,000	0,00%	0,00%
31/08/2007	0,000	0,00%	0,00%
30/09/2007	0,000	0,00%	0,00%
31/10/2007	0,000	0,00%	0,00%
30/11/2007	0,000	0,00%	0,00%
31/12/2007	0,000	0,00%	0,00%
31/01/2008	0,000	0,00%	0,00%
29/02/2008	0,000	0,00%	0,00%
31/03/2008	246,994	0,01%	0,00%
30/04/2008	472,291	0,01%	0,01%
31/05/2008	844,270	0,02%	0,02%
30/06/2008	1.444,844	0,03%	0,03%
31/07/2008	2.314,188	0,05%	0,05%
31/08/2008	3.235,542	0,08%	0,06%
30/09/2008	4.680,396	0,11%	0,09%
31/10/2008	6.803,814	0,16%	0,14%
30/11/2008	10.030,726	0,24%	0,20%
31/12/2008	11.700,803	0,28%	0,23%
31/01/2009	14.580,035	0,35%	0,29%
28/02/2009	16.484,442	0,40%	0,33%
31/03/2009	19.422,763	0,48%	0,39%
30/04/2009	23.925,849	0,60%	0,48%
31/05/2009	28.033,983	0,70%	0,56%
30/06/2009	31.669,231	0,80%	0,63%
31/07/2009	35.132,205	0,89%	0,70%
31/08/2009	37.588,417	0,96%	0,75%
30/09/2009	41.964,392	1,08%	0,84%
31/10/2009	45.785,982	1,18%	0,92%
30/11/2009	49.216,119	1,28%	0,98%
31/12/2009	50.665,358	1,33%	1,01%
31/01/2010	50.730,898	1,34%	1,01%
28/02/2010	51.934,662	1,38%	1,04%
31/03/2010	53.836,322	1,44%	1,08%
30/04/2010	55.840,143	1,50%	1,12%
31/05/2010	55.995,969	1,51%	1,12%

\*Incluye en su caso los activos titulizados clasificados como dudosos/fallidos por duda razonable sobre reembolso total.

\*Includes securitised assets, if any, classified as doubtful or bad debts because there are reasonable doubts as to full repayment.

## BBVA RMBS 2 Fondo de Titulización de Activos

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

**Análisis de morosidad: Tasa de morosidad 12 meses\***

**Delinquency analysis: 12 months\* delinquency rate**

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

**Fecha / Date: 30/06/2019**

**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

Fecha Date	Saldo vivo de Activos en mora *(Ppal. Miles €) Delinquent *Asset Outstanding Balance (€ thou. Principal)	% morosidad 12 meses* 12 months* delinquency %	
		sobre Saldo vivo de Principal total Activos On total Asset Principal Outstanding Balance	sobre Principal titulado on Principal securitised
30/06/2010	55.760,471	1,52%	1,12%
31/07/2010	55.079,296	1,51%	1,10%
31/08/2010	54.952,599	1,51%	1,10%
30/09/2010	54.565,068	1,51%	1,09%
31/10/2010	54.272,828	1,51%	1,09%
30/11/2010	55.845,674	1,56%	1,12%
31/12/2010	54.474,625	1,54%	1,09%
31/01/2011	53.826,901	1,53%	1,08%
28/02/2011	53.208,800	1,52%	1,06%
31/03/2011	54.296,891	1,56%	1,09%
30/04/2011	55.467,358	1,60%	1,11%
31/05/2011	52.510,994	1,52%	1,05%
30/06/2011	49.236,767	1,44%	0,98%
31/07/2011	39.991,653	1,18%	0,80%
31/08/2011	39.407,176	1,17%	0,79%
30/09/2011	38.515,368	1,15%	0,77%
31/10/2011	35.380,322	1,06%	0,71%
30/11/2011	36.806,501	1,11%	0,74%
31/12/2011	35.178,497	1,07%	0,70%
31/01/2012	34.193,417	1,04%	0,68%
29/02/2012	32.220,511	0,99%	0,64%
31/03/2012	32.244,722	0,99%	0,64%
30/04/2012	31.945,371	0,99%	0,64%
31/05/2012	32.536,207	1,01%	0,65%
30/06/2012	29.986,905	0,94%	0,60%
31/07/2012	30.000,083	0,95%	0,60%
31/08/2012	30.732,888	0,97%	0,61%
30/09/2012	32.207,522	1,03%	0,64%
31/10/2012	30.827,735	0,99%	0,62%
30/11/2012	33.030,521	1,06%	0,66%
31/12/2012	34.187,740	1,11%	0,68%
31/01/2013	35.359,534	1,15%	0,71%
28/02/2013	35.670,127	1,17%	0,71%
31/03/2013	36.522,506	1,20%	0,73%
30/04/2013	37.061,457	1,23%	0,74%
31/05/2013	36.844,836	1,23%	0,74%
30/06/2013	38.970,730	1,31%	0,78%
31/07/2013	39.801,966	1,34%	0,80%
31/08/2013	41.163,570	1,40%	0,82%

\*Incluye en su caso los activos titulizados clasificados como dudosos/fallidos por duda razonable sobre reembolso total.

\*Includes securitised assets, if any, classified as doubtful or bad debts because there are reasonable doubts as to full repayment.

## BBVA RMBS 2 Fondo de Titulización de Activos

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

**Análisis de morosidad: Tasa de morosidad 12 meses\***

**Delinquency analysis: 12 months\* delinquency rate**

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

**Fecha / Date: 30/06/2019**

**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

Fecha Date	Saldo vivo de Activos en mora *(Ppal. Miles €) Delinquent *Asset Outstanding Balance (€ thou. Principal)	% morosidad 12 meses* 12 months* delinquency %	
		sobre Saldo vivo de Principal total Activos On total Asset Principal Outstanding Balance	sobre Principal titulado on Principal securitised
30/09/2013	42.276,218	1,44%	0,85%
31/10/2013	42.060,328	1,44%	0,84%
30/11/2013	42.334,002	1,46%	0,85%
31/12/2013	41.071,115	1,43%	0,82%
31/01/2014	41.366,435	1,45%	0,83%
28/02/2014	41.903,206	1,48%	0,84%
31/03/2014	41.927,708	1,49%	0,84%
30/04/2014	42.023,150	1,50%	0,84%
31/05/2014	41.789,202	1,50%	0,84%
30/06/2014	42.031,781	1,52%	0,84%
31/07/2014	41.972,375	1,52%	0,84%
31/08/2014	42.112,510	1,54%	0,84%
30/09/2014	43.400,141	1,59%	0,87%
31/10/2014	43.163,392	1,59%	0,86%
30/11/2014	43.404,274	1,61%	0,87%
31/12/2014	43.352,017	1,62%	0,87%
31/01/2015	44.455,175	1,67%	0,89%
28/02/2015	45.859,719	1,74%	0,92%
31/03/2015	45.743,270	1,74%	0,91%
30/04/2015	46.267,746	1,77%	0,93%
31/05/2015	45.719,174	1,76%	0,91%
30/06/2015	44.454,635	1,73%	0,89%
31/07/2015	42.902,628	1,68%	0,86%
31/08/2015	43.807,830	1,72%	0,88%
30/09/2015	43.156,705	1,71%	0,86%
31/10/2015	42.741,439	1,71%	0,85%
30/11/2015	41.653,281	1,67%	0,83%
31/12/2015	41.374,025	1,68%	0,83%
31/01/2016	43.299,296	1,77%	0,87%
29/02/2016	42.854,913	1,76%	0,86%
31/03/2016	43.250,592	1,79%	0,87%
30/04/2016	43.014,796	1,79%	0,86%
31/05/2016	43.125,380	1,81%	0,86%
30/06/2016	41.199,524	1,74%	0,82%
31/07/2016	40.351,502	1,72%	0,81%
31/08/2016	40.885,890	1,75%	0,82%
30/09/2016	40.526,636	1,75%	0,81%
31/10/2016	40.142,382	1,74%	0,80%
30/11/2016	39.510,733	1,73%	0,79%

\*Incluye en su caso los activos titulizados clasificados como dudosos/fallidos por duda razonable sobre reembolso total.

\*Includes securitised assets, if any, classified as doubtful or bad debts because there are reasonable doubts as to full repayment.

## BBVA RMBS 2 Fondo de Titulización de Activos

### Cartera de Activos Titulizados / Portfolio of Securitized Assets

**Análisis de morosidad: Tasa de morosidad 12 meses\***

**Delinquency analysis: 12 months\* delinquency rate**

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

**Fecha / Date: 30/06/2019**

**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

Fecha Date	Saldo vivo de Activos en mora *(Ppal. Miles €) Delinquent *Asset Outstanding Balance (€ thou. Principal)	% morosidad 12 meses* 12 months* delinquency %	
		sobre Saldo vivo de Principal total Activos On total Asset Principal Outstanding Balance	sobre Principal titulado on Principal securitised
31/12/2016	39.719,444	1,75%	0,79%
31/01/2017	39.375,058	1,75%	0,79%
28/02/2017	40.327,512	1,81%	0,81%
31/03/2017	40.056,009	1,81%	0,80%
30/04/2017	39.096,193	1,78%	0,78%
31/05/2017	39.662,616	1,82%	0,79%
30/06/2017	39.561,615	1,82%	0,79%
31/07/2017	39.673,642	1,84%	0,79%
31/08/2017	39.296,520	1,84%	0,79%
30/09/2017	39.574,780	1,86%	0,79%
31/10/2017	39.663,927	1,88%	0,79%
30/11/2017	39.806,883	1,91%	0,80%
31/12/2017	38.673,509	1,87%	0,77%
31/01/2018	39.373,930	1,92%	0,79%
28/02/2018	40.023,669	1,96%	0,80%
31/03/2018	40.472,369	2,00%	0,81%
30/04/2018	39.829,576	1,99%	0,80%
31/05/2018	40.149,618	2,02%	0,80%
30/06/2018	39.820,935	2,02%	0,80%
31/07/2018	39.817,302	2,04%	0,80%
31/08/2018	40.125,238	2,07%	0,80%
30/09/2018	39.679,485	2,06%	0,79%
31/10/2018	39.898,272	2,09%	0,80%
30/11/2018	39.193,823	2,07%	0,78%
31/12/2018	38.046,979	2,03%	0,76%
31/01/2019	37.993,834	2,05%	0,76%
28/02/2019	37.455,910	2,03%	0,75%
31/03/2019	37.986,315	2,08%	0,76%
30/04/2019	37.458,186	2,07%	0,75%
31/05/2019	26.083,105	1,46%	0,52%
30/06/2019	26.053,184	1,47%	0,52%

\*Incluye en su caso los activos titulizados clasificados como dudosos/fallidos por duda razonable sobre reembolso total.

\*Includes securitised assets, if any, classified as doubtful or bad debts because there are reasonable doubts as to full repayment.