

# BBVA RMBS 2 Fondo de Titulización de Activos

## Cartera de Activos Titulizados / Portfolio of Securitised Assets

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

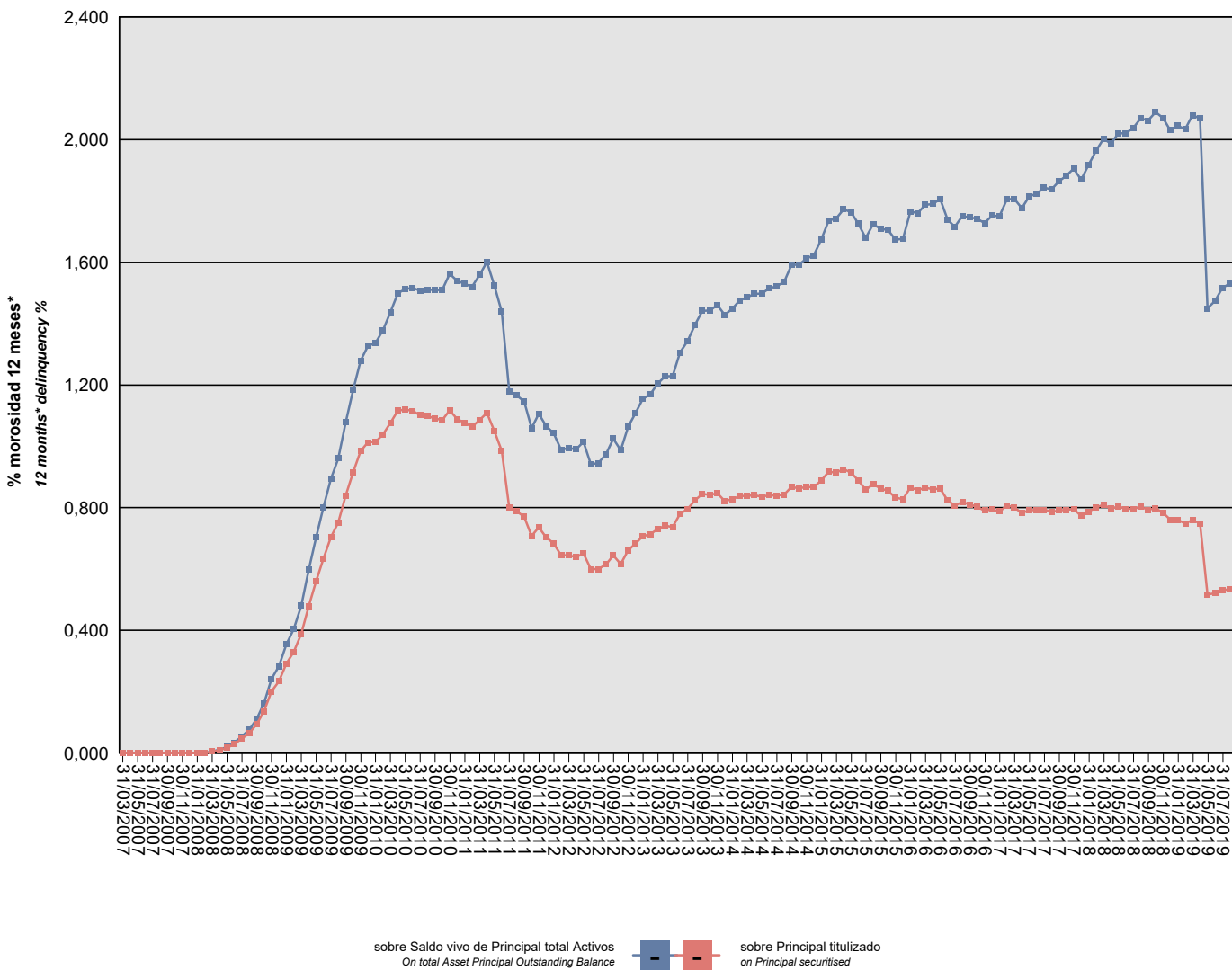
**Delinquency analysis: 12 months\* delinquency rate**

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

**Fecha / Date: 31/08/2019**

**Divisa / Currency: EUR**

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\*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.

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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 12 meses*<br>12 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    | 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%  |

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

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

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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 12 meses*<br>12 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 |
| 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%  |

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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    | 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    | 43.125,379  | 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%  |

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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    | 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    | 39.806,797  | 1,91%   | 0,80%  |
| 31/12/2017    | 38.673,338  | 1,87%   | 0,77%  |
| 31/01/2018    | 39.373,810  | 1,92%   | 0,79%  |
| 28/02/2018    | 40.023,600  | 1,96%   | 0,80%  |
| 31/03/2018    | 40.472,350  | 2,00%   | 0,81%  |
| 30/04/2018    | 39.827,785  | 1,99%   | 0,80%  |
| 31/05/2018    | 40.147,576  | 2,02%   | 0,80%  |
| 30/06/2018    | 39.818,639  | 2,02%   | 0,80%  |
| 31/07/2018    | 39.814,751  | 2,04%   | 0,80%  |
| 31/08/2018    | 40.122,432  | 2,07%   | 0,80%  |
| 30/09/2018    | 39.676,424  | 2,06%   | 0,79%  |
| 31/10/2018    | 39.894,956  | 2,09%   | 0,80%  |
| 30/11/2018    | 39.190,421  | 2,07%   | 0,78%  |
| 31/12/2018    | 38.043,636  | 2,03%   | 0,76%  |
| 31/01/2019    | 37.990,441  | 2,05%   | 0,76%  |
| 28/02/2019    | 37.451,319  | 2,03%   | 0,75%  |
| 31/03/2019    | 37.977,647  | 2,08%   | 0,76%  |
| 30/04/2019    | 37.450,251  | 2,07%   | 0,75%  |
| 31/05/2019    | 25.845,066  | 1,45%   | 0,52%  |
| 30/06/2019    | 26.046,689  | 1,47%   | 0,52%  |
| 31/07/2019    | 26.580,755  | 1,52%   | 0,53%  |
| 31/08/2019    | 26.634,675  | 1,53%   | 0,53%  |

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