### Bonds issue

<table>
<thead>
<tr>
<th>Series</th>
<th>Issue date</th>
<th>N° bonds</th>
<th>Principal outstanding</th>
<th>Interest type</th>
<th>Interest rate</th>
<th>Final maturity</th>
<th>Redemption</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td></td>
<td></td>
<td>(Bond Unit / Series Total / %FV)</td>
<td>Reference rate and margin</td>
<td>Payment Date</td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>Current</td>
<td>Original</td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

- **Series A1**
  - Issue date: 03/26/2002
  - Current: 0.00
  - Original: 5,800
  - Principal outstanding: 100.00
  - Interest type: Floating
  - Interest rate: 3.6% Euribor+0.025%
  - Payment Date: 03/17/2003

- **Series A2**
  - Issue date: 03/26/2002
  - Current: 3,875
  - Original: 3,875
  - Principal outstanding: 387,500,000.00
  - Interest type: Floating
  - Interest rate: 3.6% Euribor+0.185%
  - Payment Date: 09/19/2016

- **Series A3**
  - Issue date: 03/26/2002
  - Current: 10,650
  - Original: 10,650
  - Principal outstanding: 1,065,000,000.00
  - Interest type: Floating
  - Interest rate: 3.6% Euribor+0.205%
  - Payment Date: 09/19/2016

- **Series A4**
  - Issue date: 03/26/2002
  - Current: 1,125
  - Original: 1,125
  - Principal outstanding: 112,500,000.00
  - Interest type: Floating
  - Interest rate: 3.6% Euribor+0.355%
  - Payment Date: 09/19/2016

- **Series A5**
  - Issue date: 03/26/2002
  - Current: 1,000
  - Original: 1,000
  - Principal outstanding: 100,000,000.00
  - Interest type: Floating
  - Interest rate: 3.6% Euribor+0.545%
  - Payment Date: 09/19/2016

- **Series B1**
  - Issue date: 03/26/2002
  - Current: 1,050,000,000.00
  - Principal outstanding: 1,050,000,000.00
  - Interest type: Floating
  - Interest rate: 3.6% Euribor+0.205%
  - Payment Date: 09/19/2016

- **Series B2**
  - Issue date: 03/26/2002
  - Current: 11,080
  - Original: 11,080
  - Principal outstanding: 110,800,000.00
  - Interest type: Floating
  - Interest rate: 3.6% Euribor+0.185%
  - Payment Date: 09/19/2016

- **Series C1**
  - Issue date: 03/26/2002
  - Current: 11,050
  - Original: 11,050
  - Principal outstanding: 110,500,000.00
  - Interest type: Floating
  - Interest rate: 3.6% Euribor+0.205%
  - Payment Date: 09/19/2016

- **Series C2**
  - Issue date: 03/26/2002
  - Current: 11,020
  - Original: 11,020
  - Principal outstanding: 110,200,000.00
  - Interest type: Floating
  - Interest rate: 3.6% Euribor+0.185%
  - Payment Date: 09/19/2016

### Estimated average life (in years) and maturity according to different hypothesis of constant prepayment rates (CPPR)

<table>
<thead>
<tr>
<th>Series</th>
<th>Issue date</th>
<th>N° bonds</th>
<th>Principal outstanding</th>
<th>Interest type</th>
<th>Interest rate</th>
<th>Final maturity</th>
<th>Redemption</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td></td>
<td></td>
<td>(Bond Unit / Series Total / %FV)</td>
<td>Reference rate and margin</td>
<td>Payment Date</td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>Current</td>
<td>Original</td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

- **Series A2**
  - Issue date: 03/26/2002
  - Current: 2.73
  - Original: 2.73
  - Principal outstanding: 273,000,000.00
  - Interest type: Floating
  - Interest rate: 3.6% Euribor+0.545%
  - Payment Date: 03/17/2018

- **Series A4**
  - Issue date: 03/26/2002
  - Current: 2.73
  - Original: 2.73
  - Principal outstanding: 273,000,000.00
  - Interest type: Floating
  - Interest rate: 3.6% Euribor+0.545%
  - Payment Date: 03/17/2018

- **Series A5**
  - Issue date: 03/26/2002
  - Current: 2.73
  - Original: 2.73
  - Principal outstanding: 273,000,000.00
  - Interest type: Floating
  - Interest rate: 3.6% Euribor+0.545%
  - Payment Date: 03/17/2018

- **Series B1**
  - Issue date: 03/26/2002
  - Current: 2.73
  - Original: 2.73
  - Principal outstanding: 273,000,000.00
  - Interest type: Floating
  - Interest rate: 3.6% Euribor+0.545%
  - Payment Date: 03/17/2018

- **Series B2**
  - Issue date: 03/26/2002
  - Current: 2.73
  - Original: 2.73
  - Principal outstanding: 273,000,000.00
  - Interest type: Floating
  - Interest rate: 3.6% Euribor+0.545%
  - Payment Date: 03/17/2018

- **Series C1**
  - Issue date: 03/26/2002
  - Current: 2.73
  - Original: 2.73
  - Principal outstanding: 273,000,000.00
  - Interest type: Floating
  - Interest rate: 3.6% Euribor+0.545%
  - Payment Date: 03/17/2018

- **Series C2**
  - Issue date: 03/26/2002
  - Current: 2.73
  - Original: 2.73
  - Principal outstanding: 273,000,000.00
  - Interest type: Floating
  - Interest rate: 3.6% Euribor+0.545%
  - Payment Date: 03/17/2018

### Credit enhancement and financial operations

- **Credit enhancement (CE)**
  - Current: X
  - At issue date: X

- **Other financial operations (current)**
  - Assets: X
  - Balance: X
  - Interest: X
  - Treasury Account: 39,504,393.16
  - Service rate: 10,524,846.64
  - Liabilities: 12,944,108.05
  - Available Balance: X
  - Subordinated Loan L/T: 40,000,000.00
  - Servic: 12,944,108.05
  - Subordinated Loan L/T: 0.00
  - Stand-Up Loan: 0.00
  - Stand-Up Loan: 0.00

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*Note: The above data and information are based on the SEC filings and financial reports of BBVA and RBS. The credit enhancement (CE) and other financial operations are subject to change based on market conditions and regulatory requirements.*
**BBVA RMBS 2 Fondo de Titulización de Activos**

**Brief report**

**Date:** 08/31/2016

**Currency:** EUR

---

**Collateral: Residential mortgage loans**

**General**

<table>
<thead>
<tr>
<th>Count</th>
<th>Current</th>
<th>Al constitution date</th>
</tr>
</thead>
<tbody>
<tr>
<td>24,692</td>
<td>0.1%</td>
<td>1.78%</td>
</tr>
</tbody>
</table>

**Prepayments**

<table>
<thead>
<tr>
<th>Current</th>
<th>Last 3 months</th>
<th>Last 6 months</th>
<th>Last 12 months</th>
<th>Historical</th>
</tr>
</thead>
<tbody>
<tr>
<td>Single month. mort. (SMM)</td>
<td>0.15%</td>
<td>0.11%</td>
<td>0.16%</td>
<td>0.17%</td>
</tr>
</tbody>
</table>

**LTV Distribution**

<table>
<thead>
<tr>
<th>Current</th>
<th>Al constitution date</th>
<th>% Post</th>
<th>% LTV</th>
</tr>
</thead>
<tbody>
<tr>
<td>0.01 - 10%</td>
<td>0.17</td>
<td>7.21</td>
<td></td>
</tr>
<tr>
<td>10.01 - 30%</td>
<td>0.84</td>
<td>16.04</td>
<td></td>
</tr>
<tr>
<td>30.01 - 50%</td>
<td>2.19</td>
<td>29.70</td>
<td></td>
</tr>
<tr>
<td>50.01 - 90%</td>
<td>5.37</td>
<td>35.86</td>
<td></td>
</tr>
<tr>
<td>90.01 - 100%</td>
<td>15.35</td>
<td>46.10</td>
<td></td>
</tr>
<tr>
<td>100%</td>
<td>50.91</td>
<td>53.50</td>
<td></td>
</tr>
</tbody>
</table>

**Current delinquency**

<table>
<thead>
<tr>
<th>Aging</th>
<th>Assets</th>
<th>Overage debt</th>
<th>Outstanding debt</th>
<th>Total debt</th>
<th>% Total debt Approval Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>Principal</td>
<td>Interest</td>
<td>Other</td>
<td>Total</td>
<td>Principal</td>
<td>Interest</td>
</tr>
</tbody>
</table>

---

**Additional information**

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