### Issued securities: Asset-Backed Bonds

<table>
<thead>
<tr>
<th>Bonds issue</th>
<th>Series</th>
<th>ISIN Code</th>
<th>Issue date</th>
<th>N° bonds</th>
<th>Principal outstanding (Bond Unit / Total / Net)</th>
<th>Interest type</th>
<th>Reference rate and margin</th>
<th>Interest rate</th>
<th>Maturity</th>
<th>Next coupon</th>
<th>Final maturity</th>
<th>Rating</th>
</tr>
</thead>
<tbody>
<tr>
<td>Series A1</td>
<td>ES0014416903</td>
<td>03/30/2007</td>
<td>5,000 905,000,000.00</td>
<td>2,465 Euro</td>
<td>2.465%</td>
<td>30/06/2020 12/06/2023 30/09/2023 30/12/2023</td>
<td>0.17% 0.17% 0.17% 0.17%</td>
<td>10.6% 10.6% 10.6% 10.6%</td>
<td>0.98% 0.98% 0.98% 0.98%</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Series A2</td>
<td>ES0014416904</td>
<td>03/30/2007</td>
<td>4,385 4,385,000,000.00</td>
<td>2,465 Euro</td>
<td>2.465%</td>
<td>30/06/2020 12/06/2023 30/09/2023 30/12/2023</td>
<td>0.17% 0.17% 0.17% 0.17%</td>
<td>10.6% 10.6% 10.6% 10.6%</td>
<td>0.98% 0.98% 0.98% 0.98%</td>
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<td></td>
<td></td>
</tr>
<tr>
<td>Series A3</td>
<td>ES0014416905</td>
<td>03/30/2007</td>
<td>3,875 387,500,000.00</td>
<td>2,465 Euro</td>
<td>2.465%</td>
<td>30/06/2020 12/06/2023 30/09/2023 30/12/2023</td>
<td>0.17% 0.17% 0.17% 0.17%</td>
<td>10.6% 10.6% 10.6% 10.6%</td>
<td>0.98% 0.98% 0.98% 0.98%</td>
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<td></td>
<td></td>
</tr>
<tr>
<td>Series A4</td>
<td>ES0014416906</td>
<td>03/30/2007</td>
<td>10,500 1,050,000,000.00</td>
<td>2,465 Euro</td>
<td>2.465%</td>
<td>30/06/2020 12/06/2023 30/09/2023 30/12/2023</td>
<td>0.17% 0.17% 0.17% 0.17%</td>
<td>10.6% 10.6% 10.6% 10.6%</td>
<td>0.98% 0.98% 0.98% 0.98%</td>
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<td></td>
<td></td>
</tr>
<tr>
<td>Series B</td>
<td>ES0014416907</td>
<td>03/30/2007</td>
<td>1,125 112,500,000.00</td>
<td>2,465 Euro</td>
<td>2.465%</td>
<td>30/06/2020 12/06/2023 30/09/2023 30/12/2023</td>
<td>0.17% 0.17% 0.17% 0.17%</td>
<td>10.6% 10.6% 10.6% 10.6%</td>
<td>0.98% 0.98% 0.98% 0.98%</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Series C</td>
<td>ES0014416908</td>
<td>03/30/2007</td>
<td>1,000 100,000,000.00</td>
<td>2,465 Euro</td>
<td>2.465%</td>
<td>30/06/2020 12/06/2023 30/09/2023 30/12/2023</td>
<td>0.17% 0.17% 0.17% 0.17%</td>
<td>10.6% 10.6% 10.6% 10.6%</td>
<td>0.98% 0.98% 0.98% 0.98%</td>
<td></td>
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<td></td>
</tr>
</tbody>
</table>

### Estimated average life (in years) and maturity according to different hypothesis of constant prepayment rates (CPR) as of the last Payment Date

<table>
<thead>
<tr>
<th>% Monthly CPR (CPR)</th>
<th>0.00%</th>
<th>0.17%</th>
<th>0.25%</th>
<th>0.34%</th>
<th>0.51%</th>
<th>0.69%</th>
</tr>
</thead>
<tbody>
<tr>
<td>Average life Years</td>
<td>1.97</td>
<td>2.99</td>
<td>3.91</td>
<td>4.83</td>
<td>5.75</td>
<td>6.67</td>
</tr>
</tbody>
</table>

### Credit enhancement and financial operations

**Credit enhancement (CE)**

| Class A | 87.89% | 1,542,681,440.00 | 13.38% | 4,787,520,000.00 | 5.05% |
| Class B | 0.00% | 199,000,000.00 | 0.00% | 0.00000000 | 0.00% |
| Class C | 5.99% | 105,181,440.00 | 48.00% | 2,465,000,000.00 | 7.75% |
| Class D | 22.08% | 387,500,000.00 | 100.00% | 3,875,000,000.00 | 2.465% |
| Class E | 59.82% | 1,050,000,000.00 | 21.00% | 1,050,000,000.00 | 2.465% |
| Class F | 6.43% | 1,125,000,000.00 | 6.87% | 1,125,000,000.00 | 2.465% |
| Class G | 5.71% | 100,000,000.00 | 1.27% | 100,000,000.00 | 2.465% |

**Other financial operations (current)**

<table>
<thead>
<tr>
<th>Assets</th>
<th>Balance</th>
<th>Interest</th>
</tr>
</thead>
<tbody>
<tr>
<td>Accounts</td>
<td>26,917,584.41</td>
<td>-0.365%</td>
</tr>
<tr>
<td>Service cost</td>
<td>9,260,444.80</td>
<td>-0.235%</td>
</tr>
<tr>
<td>Liabilities</td>
<td>Available</td>
<td>Balance</td>
</tr>
<tr>
<td>Subordinated Loan U/L</td>
<td>40,000,000.00</td>
<td>2.862%</td>
</tr>
<tr>
<td>Subordinated Loan ST</td>
<td>0.00%</td>
<td>0.00%</td>
</tr>
<tr>
<td>Subordinated Loan UT</td>
<td>0.00%</td>
<td>0.00%</td>
</tr>
<tr>
<td>Subordinated Loan ST</td>
<td>0.00%</td>
<td>0.00%</td>
</tr>
</tbody>
</table>

### Additional information

- **BBVA RMBS 2 Fondo de Titulización de Activos**
- **Brief report**
- **Date:** 06/30/2019
- **Currency:** EUR
- **Constitution date:** 03/26/2007
- **VAT Reg. no.:** VS0344851
- **Management Company:** Europea de Titulización, S.G.F.T
- **Servicer:** BBVA
- **Lead Managers:** BBVA, ABN AMRO, BBVA, Citigroup, RBS, IKB, Wachovia Securities
- **Bond Paying Agent:** BBVA, Europea de Titulización, S.G.F.T
- **Register of Book Securities:** info@edt-sg.com
- **Treasury Account:** +34 91 585 15 00
- **Final maturity:** 03/17/2022
- **Next coupon:** 03/17/2022
- **Assets Balance:** 1,705,181,440.00
- **Interest:** 0.00%
**Collateral: Residential mortgage loans (PTCs)**

**General**
- **Principal outstanding**: 1,751,248,452.89
- **Average loan**: 79,020.33
- **Minimum**: 9,999
- **Maximum**: 4,066,73
- **Weighted average (WAC)**: 336,135.23
- **510,476.95
- **Interest rate**: 0.61%
- **Prepayments**: Overdue debt
- **Current delinquency**: 0.25%
- **Overdue debt**: 0.28%
- **3 months**: 0.28%
- **6 months**: 0.20%
- **12 months**: 0.20%

**LTV Distribution**
- **Current**: 0.01 - 20%
- **Overdue debt**: 1.87
- **1 - 2 months**: 35.85
- **2 - 3 months**: 35.85
- **3 + months**: 30.91
- **4 - 6 months**: 25.80
- **6 - 12 months**: 20.01
- **12 months**: 15.00

**Prepayments**
- **Current month**: 2.99%
- **Last 3 months**: 3.32%
- **Last 6 months**: 3.29%
- **Last 12 months**: 3.45%

**Geographic distribution**
- **Andalucía**: 16.41%
- **Aragón**: 1.81%
- **Asturias**: 1.53%
- **Balearic Islands**: 0.43%
- **Baleares**: 4.91%
- **Canarias**: 2.49%
- **Cantabria**: 7.55%
- **Castilla-La Mancha**: 1.28%
- **Castilla y León**: 3.82%
- **Ceuta**: 20.61%
- **Catalunya**: 20.61%
- **Córdoba**: 20.61%
- **Cuenca**: 0.79%
- **Cuenca**: 0.79%
- **Cáceres**: 0.79%
- **Cáceres**: 0.79%
- **Guadalajara**: 0.79%
- **Granada**: 0.79%
- **Huelva**: 0.79%
- **Jaén**: 0.79%
- **Málaga**: 0.79%
- **Murcia**: 0.79%
- **Navarra**: 0.79%
- **Valencia**: 12.70%

**Current delinquency**
- **Aging**: Up to 1 month
- **Assets**: 1,500
- **Overdue debt**: 709,771.03
- **Total**: 87,168.66
- **Deficiencies**: 6,072.00
- **Total**: 803,011.69
- **% Pool**: 4.49
- **% Total debt**: 136,410,433.15
- **% LTV**: 99.25
- **% Pool**: 3.25

**Current**
- **Date**: 30/06/2019
- **Currency**: EUR