

## BBVA RMBS 2 Fondo de Titulización de Activos

Cartera de Activos Titulizados / *Portfolio of Securitised Assets*

Distribución por Cedentes/Emisores / *Distribution by Originators/Issuers*

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

Fecha / *Date*: 31/10/2017

Divisa / *Currency*: EUR

| Cedente/Emisor<br>Originator/Issuer  |  | Principal Titulizado<br>Securitized Principal |        |        |                  |            | Saldo Vivo de Principal<br>Outstanding Principal Balance |        |                  |            | Principal Vencido Impagado<br>Overdue Principal |        |                  |            | Principal Pendiente Vencimiento<br>Outstanding Principal |        |                  |        |
|--------------------------------------|--|-----------------------------------------------|--------|--------|------------------|------------|----------------------------------------------------------|--------|------------------|------------|-------------------------------------------------|--------|------------------|------------|----------------------------------------------------------|--------|------------------|--------|
|                                      |  | Fecha / Date                                  | Num.   | %      | Importe / Amount | %          | Num.                                                     | %      | Importe / Amount | %          | Num.                                            | %      | Importe / Amount | %          | Num.                                                     | %      | Importe / Amount | %      |
| BBVA                                 |  | 26/03/2007                                    | 35.077 | 100,00 | 5.000.000.208,61 | 100,00     | 23.934                                                   | 100,00 | 2.107.623.174,70 | 100,00     | 1.681                                           | 100,00 | 11.540.721,51    | 100,00     | 23.878                                                   | 100,00 | 2.096.082.453,19 | 100,00 |
| Total :                              |  |                                               | 35.077 | 100,00 | 5.000.000.208,61 | 100,00     | 23.934                                                   | 100,00 | 2.107.623.174,70 | 100,00     | 1.681                                           | 100,00 | 11.540.721,51    | 100,00     | 23.878                                                   | 100,00 | 2.096.082.453,19 | 100,00 |
| Media Ponderada / Weighted Average : |  |                                               |        |        |                  |            |                                                          |        |                  |            |                                                 |        |                  |            |                                                          |        |                  |        |
| Media Simple / Average :             |  | 142.543,55                                    |        |        |                  | 88.059,80  |                                                          |        |                  | 6.865,39   |                                                 |        |                  | 87.783,00  |                                                          |        |                  |        |
| Mínimo / Minimum :                   |  | 9.890,73                                      |        |        |                  | 106,91     |                                                          |        |                  | 45,27      |                                                 |        |                  | 106,91     |                                                          |        |                  |        |
| Máximo / Maximum :                   |  | 510.476,96                                    |        |        |                  | 364.489,23 |                                                          |        |                  | 305.304,29 |                                                 |        |                  | 364.489,23 |                                                          |        |                  |        |