

## BBVA RMBS 2 Fondo de Titulización de Activos

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

#### Situación de impagados: Clasificación por Primera Cuota Vencida y no Pagada / Current delinquency: Classification by First Overdue Instalment

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

Fecha / Date: 09/12/2015

Divisa / Currency: EUR

| Antigüedad<br>Aging                                      | Deuda Vencida<br>Overdue Debt |                     |                       |                   |                      |               | Deuda Pendiente de Vencer<br>Outstanding Debt |               |                | Deuda total<br>Total Debt |               |                           | Garantía<br>Security  | % Deuda/Tasación<br>% Loan to Value |                    |
|----------------------------------------------------------|-------------------------------|---------------------|-----------------------|-------------------|----------------------|---------------|-----------------------------------------------|---------------|----------------|---------------------------|---------------|---------------------------|-----------------------|-------------------------------------|--------------------|
|                                                          | Num.                          | Principal           | Intereses<br>Interest | Otros<br>Other    | Total                | %             | Principal                                     | %             | Otros<br>Other | Principal                 | %             | Deuda total<br>Total Debt | V. Tasación<br>Value  | s/Principal<br>o/Principal          | s/Total<br>o/Total |
| <b>Impagados / Delinquencies</b>                         |                               |                     |                       |                   |                      |               |                                               |               |                |                           |               |                           |                       |                                     |                    |
| De > 0 a ≤ 1 Mes<br>Up to 1 month                        | 603                           | 204.311,68          | 32.482,15             | 20.662,28         | 257.456,11           | 2,10          | 64.888.258,46                                 | 38,49         | 0,00           | 65.092.570,14             | 36,54         | 65.145.714,57             | 112.195.576,58        | 58,0171                             | 58,0644            |
| De > 1 a ≤ 2 Meses<br>from > 1 to ≤ 2 months             | 278                           | 207.107,23          | 42.142,62             | 463,64            | 249.713,49           | 2,03          | 31.749.298,67                                 | 18,83         | 0,00           | 31.956.405,90             | 17,94         | 31.999.012,16             | 52.603.921,06         | 60,7491                             | 60,8301            |
| De > 2 a ≤ 3 Meses<br>from > 2 to ≤ 3 months             | 203                           | 260.064,25          | 61.110,04             | 129,87            | 321.304,16           | 2,62          | 24.190.997,27                                 | 14,35         | 0,00           | 24.451.061,52             | 13,73         | 24.512.301,43             | 40.693.701,88         | 60,0856                             | 60,2361            |
| De > 3 a ≤ 6 Meses<br>from > 3 to ≤ 6 months             | 40                            | 91.790,00           | 17.476,02             | 7.984,11          | 117.250,13           | 0,95          | 4.417.360,65                                  | 2,62          | 0,00           | 4.509.150,65              | 2,53          | 4.534.610,78              | 7.475.355,46          | 60,3202                             | 60,6608            |
| De > 6 a < 12 Meses<br>from > 6 to < 12 months           | 87                            | 305.105,51          | 96.691,86             | 64.586,27         | 466.383,64           | 3,80          | 10.096.943,40                                 | 5,99          | 0,00           | 10.402.048,91             | 5,84          | 10.563.327,04             | 17.229.242,44         | 60,3744                             | 61,3105            |
| De ≥ 12 a < 18 Meses<br>from ≥ 12 to < 18 months         | 68                            | 454.444,49          | 103.924,17            | 69.784,21         | 628.152,87           | 5,12          | 7.453.794,61                                  | 4,42          | 0,00           | 7.908.239,10              | 4,44          | 8.081.947,48              | 12.436.287,54         | 63,5900                             | 64,9868            |
| De ≥ 18 a < 24 Meses<br>from ≥ 18 to < 24 months         | 73                            | 746.766,61          | 217.024,66            | 95.691,20         | 1.059.482,47         | 8,63          | 8.845.177,09                                  | 5,25          | 0,00           | 9.591.943,70              | 5,38          | 9.904.659,56              | 14.005.846,11         | 68,4853                             | 70,7180            |
| De ≥ 2 Años<br>from ≥ 2 years                            | 191                           | 7.269.131,84        | 1.421.139,02          | 488.310,23        | 9.178.581,09         | 74,75         | 16.958.253,53                                 | 10,06         | 0,00           | 24.227.385,37             | 13,60         | 26.136.834,62             | 35.933.421,79         | 67,4230                             | 72,7368            |
| <b>Subtotal :</b>                                        | <b>1.543</b>                  | <b>9.538.721,61</b> | <b>1.991.990,54</b>   | <b>747.611,81</b> | <b>12.278.323,96</b> | <b>100,00</b> | <b>168.600.083,68</b>                         | <b>100,00</b> | <b>0,00</b>    | <b>178.138.805,29</b>     | <b>100,00</b> | <b>180.878.407,64</b>     | <b>292.573.352,86</b> | <b>60,8869</b>                      | <b>61,8233</b>     |
| <b>Dudosos (subjettivos) / Doubt debts (subjectives)</b> |                               |                     |                       |                   |                      |               |                                               |               |                |                           |               |                           |                       |                                     |                    |
|                                                          | 0                             | 0,00                | 0,00                  | 0,00              | 0,00                 | 0,00          | 0,00                                          | 0,00          | 0,00           | 0,00                      | 0,00          | 0,00                      | 0,00                  | 0,0000                              | 0,0000             |
| <b>Subtotal :</b>                                        | <b>0</b>                      | <b>0,00</b>         | <b>0,00</b>           | <b>0,00</b>       | <b>0,00</b>          | <b>0,00</b>   | <b>0,00</b>                                   | <b>0,00</b>   | <b>0,00</b>    | <b>0,00</b>               | <b>0,00</b>   | <b>0,00</b>               | <b>0,00</b>           | <b>0,0000</b>                       | <b>0,0000</b>      |
| <b>Total :</b>                                           | <b>1.543</b>                  | <b>9.538.721,61</b> | <b>1.991.990,54</b>   | <b>747.611,81</b> | <b>12.278.323,96</b> |               | <b>168.600.083,68</b>                         |               | <b>0,00</b>    | <b>178.138.805,29</b>     |               | <b>180.878.407,64</b>     | <b>292.573.352,86</b> | <b>60,8869</b>                      | <b>61,8233</b>     |