

## BBVA RMBS 2 Fondo de Titulización de Activos

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

#### Distribución por Intervalos de Tipos de Interés Nominal Anual / Distribution by Nominal Annual Interest Rate Intervals

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

Fecha / Date: 31/05/2011

Divisa / Currency: EUR

| Intervalos de Tipos de Interés<br>Interest Rate Intervals |       | Saldo Vivo de Principal<br>Outstanding Principal Balance |        |                  |        | Principal Vencido Impagado<br>Overdue Principal |        |                  |        | Principal Pendiente Vencimiento<br>Outstanding Principal |        |                  |        | % Tipo de Interés<br>% Interest Rate |       |       |
|-----------------------------------------------------------|-------|----------------------------------------------------------|--------|------------------|--------|-------------------------------------------------|--------|------------------|--------|----------------------------------------------------------|--------|------------------|--------|--------------------------------------|-------|-------|
|                                                           |       | Num.                                                     | %      | Importe / Amount | %      | Num.                                            | %      | Importe / Amount | %      | Num.                                                     | %      | Importe / Amount | %      | Med.Pond.<br>W. Avg.                 | Min.  | Max.  |
| 1,500                                                     | 1,999 | 2.684                                                    | 9,56   | 330.032.997,78   | 9,57   | 217                                             | 5,15   | 272.181,11       | 5,60   | 2.684                                                    | 9,56   | 329.760.816,67   | 9,58   | 1,900                                | 1,599 | 1,999 |
| 2,000                                                     | 2,499 | 10.501                                                   | 37,41  | 1.260.510.092,02 | 36,55  | 1.331                                           | 31,60  | 1.464.028,39     | 30,12  | 10.501                                                   | 37,41  | 1.259.046.063,63 | 36,56  | 2,227                                | 2,000 | 2,499 |
| 2,500                                                     | 2,999 | 10.003                                                   | 35,63  | 1.256.412.764,74 | 36,43  | 1.368                                           | 32,48  | 1.406.235,98     | 28,93  | 10.003                                                   | 35,63  | 1.255.006.528,76 | 36,44  | 2,757                                | 2,500 | 2,999 |
| 3,000                                                     | 3,499 | 4.616                                                    | 16,44  | 570.701.228,58   | 16,55  | 1.189                                           | 28,23  | 1.533.146,43     | 31,54  | 4.615                                                    | 16,44  | 569.168.082,15   | 16,53  | 3,103                                | 3,000 | 3,495 |
| 3,500                                                     | 3,999 | 221                                                      | 0,79   | 25.219.497,86    | 0,73   | 84                                              | 1,99   | 136.654,89       | 2,81   | 221                                                      | 0,79   | 25.082.842,97    | 0,73   | 3,572                                | 3,500 | 3,984 |
| 4,000                                                     | 4,499 | 21                                                       | 0,07   | 2.979.195,22     | 0,09   | 13                                              | 0,31   | 42.038,29        | 0,86   | 21                                                       | 0,07   | 2.937.156,93     | 0,09   | 4,086                                | 4,000 | 4,473 |
| 4,500                                                     | 4,999 | 17                                                       | 0,06   | 2.013.672,68     | 0,06   | 6                                               | 0,14   | 6.022,08         | 0,12   | 17                                                       | 0,06   | 2.007.650,60     | 0,06   | 4,563                                | 4,500 | 4,750 |
| 5,000                                                     | 5,499 | 1                                                        | 0,00   | 29.974,19        | 0,00   | 0                                               | 0,00   | 0,00             | 0,00   | 1                                                        | 0,00   | 29.974,19        | 0,00   | 5,350                                | 5,350 | 5,350 |
| 5,500                                                     | 5,999 | 3                                                        | 0,01   | 297.511,69       | 0,01   | 1                                               | 0,02   | 109,01           | 0,00   | 3                                                        | 0,01   | 297.402,68       | 0,01   | 5,562                                | 5,500 | 5,800 |
| 6,000                                                     | 6,499 | 1                                                        | 0,00   | 113.273,88       | 0,00   | 0                                               | 0,00   | 0,00             | 0,00   | 1                                                        | 0,00   | 113.273,88       | 0,00   | 6,444                                | 6,444 | 6,444 |
| 6,500                                                     | 6,999 | 4                                                        | 0,01   | 428.861,15       | 0,01   | 3                                               | 0,07   | 388,98           | 0,01   | 4                                                        | 0,01   | 428.472,17       | 0,01   | 6,610                                | 6,544 | 6,744 |
| Total :                                                   |       | 28.072                                                   | 100,00 | 3.448.739.069,79 | 100,00 | 4.212                                           | 100,00 | 4.860.805,16     | 100,00 | 28.071                                                   | 100,00 | 3.443.878.264,63 | 100,00 |                                      |       |       |
| Media Ponderada / Weighted Average :                      |       |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 2,547                                |       |       |
| Media Simple / Average :                                  |       |                                                          |        | 122.853,34       |        |                                                 |        | 1.154,04         |        |                                                          |        | 122.684,56       |        | 2,544                                |       |       |
| Mínimo / Minimum :                                        |       |                                                          |        | 16,72            |        |                                                 |        | 0,01             |        |                                                          |        | 16,72            |        | 1,599                                |       |       |
| Máximo / Maximum :                                        |       |                                                          |        | 467.605,55       |        |                                                 |        | 66.166,59        |        |                                                          |        | 467.605,55       |        | 6,744                                |       |       |