

## 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: 31/10/2013

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.  |
| 0,000                                                     | 0,499 | 1                                                        | 0,00   | 102.377,38       | 0,00   | 0                                               | 0,00   | 0,00             | 0,00   | 1                                                        | 0,00   | 102.377,38       | 0,00   | 0,250                                | 0,250 | 0,250 |
| 0,500                                                     | 0,999 | 2.116                                                    | 7,97   | 247.058.856,34   | 8,47   | 95                                              | 2,08   | 90.003,21        | 1,66   | 2.116                                                    | 7,97   | 246.968.853,13   | 8,48   | 0,956                                | 0,600 | 0,999 |
| 1,000                                                     | 1,499 | 22.123                                                   | 83,32  | 2.412.894.350,93 | 82,73  | 3.550                                           | 77,66  | 3.739.320,92     | 68,96  | 22.123                                                   | 83,33  | 2.409.155.030,01 | 82,75  | 1,225                                | 1,000 | 1,499 |
| 1,500                                                     | 1,999 | 1.300                                                    | 4,90   | 145.840.287,80   | 5,00   | 506                                             | 11,07  | 847.262,83       | 15,62  | 1.300                                                    | 4,90   | 144.993.024,97   | 4,98   | 1,584                                | 1,500 | 1,994 |
| 2,000                                                     | 2,499 | 31                                                       | 0,12   | 4.024.824,50     | 0,14   | 18                                              | 0,39   | 31.351,56        | 0,58   | 31                                                       | 0,12   | 3.993.472,94     | 0,14   | 2,122                                | 2,000 | 2,442 |
| 2,500                                                     | 2,999 | 94                                                       | 0,35   | 10.380.941,08    | 0,36   | 45                                              | 0,98   | 97.905,86        | 1,81   | 94                                                       | 0,35   | 10.283.035,22    | 0,35   | 2,889                                | 2,500 | 2,992 |
| 3,000                                                     | 3,499 | 761                                                      | 2,87   | 83.076.887,80    | 2,85   | 304                                             | 6,65   | 574.170,80       | 10,59  | 759                                                      | 2,86   | 82.502.717,00    | 2,83   | 3,321                                | 3,000 | 3,498 |
| 3,500                                                     | 3,999 | 101                                                      | 0,38   | 11.006.217,58    | 0,38   | 49                                              | 1,07   | 41.559,73        | 0,77   | 101                                                      | 0,38   | 10.964.657,85    | 0,38   | 3,636                                | 3,500 | 3,917 |
| 4,000                                                     | 4,499 | 21                                                       | 0,08   | 2.071.799,02     | 0,07   | 3                                               | 0,07   | 853,30           | 0,02   | 21                                                       | 0,08   | 2.070.945,72     | 0,07   | 4,254                                | 4,000 | 4,438 |
| 4,500                                                     | 4,999 | 1                                                        | 0,00   | 84.322,49        | 0,00   | 0                                               | 0,00   | 0,00             | 0,00   | 1                                                        | 0,00   | 84.322,49        | 0,00   | 4,517                                | 4,517 | 4,517 |
| 5,000                                                     | 5,499 | 1                                                        | 0,00   | 50.983,96        | 0,00   | 1                                               | 0,02   | 90,87            | 0,00   | 1                                                        | 0,00   | 50.893,09        | 0,00   | 5,267                                | 5,267 | 5,267 |
| 5,500                                                     | 5,999 | 1                                                        | 0,00   | 50.997,49        | 0,00   | 0                                               | 0,00   | 0,00             | 0,00   | 1                                                        | 0,00   | 50.997,49        | 0,00   | 5,800                                | 5,800 | 5,800 |
| Total :                                                   |       | 26.551                                                   | 100,00 | 2.916.642.846,37 | 100,00 | 4.571                                           | 100,00 | 5.422.519,08     | 100,00 | 26.549                                                   | 100,00 | 2.911.220.327,29 | 100,00 |                                      |       |       |
| Media Ponderada / Weighted Average :                      |       |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 1,298                                |       |       |
| Media Simple / Average :                                  |       |                                                          |        | 109.850,58       |        |                                                 |        | 1.186,29         |        |                                                          |        | 109.654,61       |        | 1,303                                |       |       |
| Mínimo / Minimum :                                        |       |                                                          |        | 126,93           |        |                                                 |        | 0,34             |        |                                                          |        | 126,51           |        | 0,250                                |       |       |
| Máximo / Maximum :                                        |       |                                                          |        | 434.144,69       |        |                                                 |        | 31.351,13        |        |                                                          |        | 434.144,69       |        | 5,800                                |       |       |