

## 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: 31/12/2017

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 | 9.484                                                    | 39,87  | 826.898.730,27   | 39,96  | 221                                             | 14,40  | 622.562,96       | 5,55   | 9.482                                                    | 39,95  | 826.276.167,31   | 40,15  | 0,381                                | 0,000 | 0,496 |
| 0,500                                                     | 0,999 | 13.379                                                   | 56,25  | 1.159.866.873,72 | 56,06  | 1.110                                           | 72,31  | 6.351.177,45     | 56,65  | 13.359                                                   | 56,29  | 1.153.515.696,27 | 56,05  | 0,645                                | 0,500 | 0,996 |
| 1,000                                                     | 1,499 | 210                                                      | 0,88   | 19.519.050,88    | 0,94   | 73                                              | 4,76   | 2.598.519,37     | 23,18  | 188                                                      | 0,79   | 16.920.531,51    | 0,82   | 1,128                                | 1,000 | 1,462 |
| 1,500                                                     | 1,999 | 576                                                      | 2,42   | 50.667.819,07    | 2,45   | 93                                              | 6,06   | 653.769,04       | 5,83   | 573                                                      | 2,41   | 50.014.050,03    | 2,43   | 1,902                                | 1,520 | 1,981 |
| 2,000                                                     | 2,499 | 126                                                      | 0,53   | 11.071.822,71    | 0,54   | 35                                              | 2,28   | 669.856,39       | 5,97   | 121                                                      | 0,51   | 10.401.966,32    | 0,51   | 2,125                                | 2,001 | 2,410 |
| 2,500                                                     | 2,999 | 10                                                       | 0,04   | 880.830,47       | 0,04   | 2                                               | 0,13   | 136.970,52       | 1,22   | 8                                                        | 0,03   | 743.859,95       | 0,04   | 2,740                                | 2,540 | 2,949 |
| 3,000                                                     | 3,499 | 1                                                        | 0,00   | 179.093,78       | 0,01   | 1                                               | 0,07   | 179.093,78       | 1,60   | 0                                                        | 0,00   | 0,00             | 0,00   | 0,000                                | 3,016 | 3,016 |
| 5,500                                                     | 5,999 | 1                                                        | 0,00   | 29.912,63        | 0,00   | 0                                               | 0,00   | 0,00             | 0,00   | 1                                                        | 0,00   | 29.912,63        | 0,00   | 5,800                                | 5,800 | 5,800 |
| Total :                                                   |       | 23.787                                                   | 100,00 | 2.069.114.133,53 | 100,00 | 1.535                                           | 100,00 | 11.211.949,51    | 100,00 | 23.732                                                   | 100,00 | 2.057.902.184,02 | 100,00 |                                      |       |       |
| Media Ponderada / Weighted Average :                      |       |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 0,582                                |       |       |
| Media Simple / Average :                                  |       |                                                          |        | 86.985,08        |        | 7.304,20                                        |        |                  |        | 86.714,23                                                |        |                  |        | 0,584                                |       |       |
| Mínimo / Minimum :                                        |       |                                                          |        | 94,37            |        | 35,85                                           |        |                  |        | 94,37                                                    |        |                  |        | 0,000                                |       |       |
| Máximo / Maximum :                                        |       |                                                          |        | 361.426,86       |        | 305.304,29                                      |        |                  |        | 361.426,86                                               |        |                  |        | 5,800                                |       |       |