

## BBVA RMBS 2 Fondo de Titulización de Activos

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

#### Distribución por Intervalos de Fecha de Formalización / Distribution by Arrangement Date Intervals

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

Fecha / Date: 31/10/2014

Divisa / Currency: EUR

| Intervalos anuales<br>Annual Intervals | Saldo Vivo de Principal<br>Outstanding Principal Balance |        |                  |        | Principal Vencido Impagado<br>Overdue Principal |        |                  |        | Principal Pendiente Vencimiento<br>Outstanding Principal |        |                  |        | Tipo Interés<br>Interest Rate | Antigüedad<br>Age                |
|----------------------------------------|----------------------------------------------------------|--------|------------------|--------|-------------------------------------------------|--------|------------------|--------|----------------------------------------------------------|--------|------------------|--------|-------------------------------|----------------------------------|
|                                        | Num.                                                     | %      | Importe / Amount | %      | Num.                                            | %      | Importe / Amount | %      | Num.                                                     | %      | Importe / Amount | %      | Media Pond.<br>W. Average     | M. Pond. Meses<br>W. Avg. Months |
| 2003                                   | 2.352                                                    | 9,05   | 189.737.909,08   | 7,00   | 170                                             | 6,23   | 263.215,44       | 3,24   | 2.352                                                    | 9,06   | 189.474.693,64   | 7,01   | 1,296%                        | 133,117                          |
| 2004                                   | 9.549                                                    | 36,75  | 915.016.873,62   | 33,76  | 978                                             | 35,85  | 2.649.021,03     | 32,56  | 9.541                                                    | 36,76  | 912.367.852,59   | 33,76  | 1,290%                        | 123,532                          |
| 2005                                   | 9.759                                                    | 37,56  | 1.076.588.648,91 | 39,72  | 1.027                                           | 37,65  | 3.114.712,11     | 38,28  | 9.748                                                    | 37,55  | 1.073.473.936,80 | 39,72  | 1,246%                        | 111,736                          |
| 2006                                   | 4.322                                                    | 16,63  | 529.399.855,24   | 19,53  | 553                                             | 20,27  | 2.109.327,93     | 25,92  | 4.316                                                    | 16,63  | 527.290.527,31   | 19,51  | 1,245%                        | 102,886                          |
| Total :                                | 25.982                                                   | 100,00 | 2.710.743.286,85 | 100,00 | 2.728                                           | 100,00 | 8.136.276,51     | 100,00 | 25.957                                                   | 100,00 | 2.702.607.010,34 | 100,00 |                               |                                  |
| Media Ponderada / Weighted Average :   |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 1,264%                        | 115,490                          |
| Media Simple / Average :               |                                                          |        | 104.331,59       |        |                                                 |        | 2.982,51         |        |                                                          |        | 104.118,62       |        | 1,270%                        | 116,152                          |
| Mínimo / Minimum :                     |                                                          |        | 221,09           |        |                                                 |        | 74,41            |        |                                                          |        | 221,09           |        | 0,100%                        | 10/01/2003                       |
| Máximo / Maximum :                     |                                                          |        | 417.591,67       |        |                                                 |        | 282.652,75       |        |                                                          |        | 417.591,67       |        | 5,850%                        | 16/10/2006                       |