

## 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: 31/12/2015

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   | 163  | 0,65          | 18.971.793,32           | 0,77          | 9   | 0,35          | 7.602,61            | 0,08          | 163  | 0,65          | 18.964.190,71           | 0,77          | 0,410                                | 0,100 | 0,491 |
| 0,500 0,999   | 19.002   | 75,32         | 1.864.297.920,63        | 75,51         | 1.259   | 48,27         | 2.813.877,71        | 28,34         | 18.995   | 75,42         | 1.861.484.042,92        | 75,70         | 0,786                                | 0,500 | 0,998 |
| 1,000 1,499   | 5.252  | 20,82         | 506.375.489,90          | 20,51         | 1.128   | 43,25         | 5.335.639,36        | 53,74         | 5.228  | 20,76         | 501.039.850,54          | 20,38         | 1,093                                | 1,000 | 1,479 |
| 1,500 1,999   | 56   | 0,22          | 6.269.784,93            | 0,25          | 23  | 0,88          | 594.848,55          | 5,99          | 51   | 0,20          | 5.674.936,38            | 0,23          | 1,669                                | 1,500 | 1,967 |
| 2,000 2,499   | 663  | 2,63          | 64.339.079,58           | 2,61          | 168   | 6,44          | 692.605,53          | 6,98          | 661  | 2,62          | 63.646.474,05           | 2,59          | 2,245                                | 2,000 | 2,486 |
| 2,500 2,999   | 75   | 0,30          | 7.023.416,03            | 0,28          | 19  | 0,73          | 299.654,16          | 3,02          | 72   | 0,29          | 6.723.761,87            | 0,27          | 2,601                                | 2,501 | 2,952 |
| 3,000 3,499   | 9  | 0,04          | 886.580,37              | 0,04          | 1   | 0,04          | 179.093,78          | 1,80          | 8  | 0,03          | 707.486,59              | 0,03          | 3,093                                | 3,016 | 3,457 |
| 3,500 3,999   | 1  | 0,00          | 174.186,53              | 0,01          | 0   | 0,00          | 0,00                | 0,00          | 1  | 0,00          | 174.186,53              | 0,01          | 3,750                                | 3,750 | 3,750 |
| 4,000 4,499   | 7  | 0,03          | 630.202,15              | 0,03          | 1   | 0,04          | 5.321,75            | 0,05          | 7  | 0,03          | 624.880,40              | 0,03          | 4,201                                | 4,031 | 4,350 |
| 5,500 5,999   | 1  | 0,00          | 40.013,02               | 0,00          | 0   | 0,00          | 0,00                | 0,00          | 1  | 0,00          | 40.013,02               | 0,00          | 5,800                                | 5,800 | 5,800 |
| <b>Total :</b>  | <b>25.229</b>  | <b>100,00</b> | <b>2.469.008.466,46</b> | <b>100,00</b> | <b>2.608</b>                                    | <b>100,00</b> | <b>9.928.643,45</b> | <b>100,00</b> | <b>25.187</b>  | <b>100,00</b> | <b>2.459.079.823,01</b> | <b>100,00</b> |                                      |       |       |
| <b>Media Ponderada / Weighted Average :</b>               |  |               |                         |               |   |               |                     |               |  |               |                         |               | <b>0,892</b>                         |       |       |
| <b>Media Simple / Average :</b>                           |  |               | <b>97.863,91</b>        |               |   |               | <b>3.807,00</b>     |               |  |               | <b>97.632,90</b>        |               | <b>0,897</b>                         |       |       |
| <b>Mínimo / Minimum :</b>                                 |  |               | <b>56,01</b>            |               |   |               | <b>56,01</b>        |               |  |               | <b>205,85</b>           |               | <b>0,100</b>                         |       |       |
| <b>Máximo / Maximum :</b>                                 |  |               | <b>397.546,90</b>       |               |   |               | <b>305.304,29</b>   |               |  |               | <b>397.546,90</b>       |               | <b>5,800</b>                         |       |       |