

BBVA RMBS 2 Fondo de Titulización de Activos

Cartera de Activos Titulizados / *Portfolio of Securitised Assets*

Distribución por Intervalos de Fecha de Vencimiento Final / *Distribution by Final Maturity Date Intervals*

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

Fecha / *Date*: 31/12/2010

Divisa / *Currency*: EUR

| Intervalos anuales <i>Annual Intervals</i> | Saldo Vivo de Principal <i>Outstanding Principal Balance</i> | | | | Principal Vencido Impagado <i>Overdue Principal</i> | | | | Principal Pendiente Vencimiento <i>Outstanding Principal</i> | | | | Tipo Interés <i>Interest Rate</i> | Vida residual <i>Residual Life</i> |
|---|---|-------|-------------------------|-------|--|-------|-------------------------|-------|---|-------|-------------------------|-------|--------------------------------------|---|
| | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Media POND. <i>W. Average</i> | M. POND. Meses <i>W. Avg. Months</i> |
| 2011 | 8 | 0,03 | 32.189,90 | 0,00 | 0 | 0,00 | 0,00 | 0,00 | 8 | 0,03 | 32.189,90 | 0,00 | 2,481% | 7,360 |
| 2012 | 15 | 0,05 | 303.809,49 | 0,01 | 0 | 0,00 | 0,00 | 0,00 | 15 | 0,05 | 303.809,49 | 0,01 | 2,343% | 20,608 |
| 2013 | 26 | 0,09 | 796.058,74 | 0,02 | 0 | 0,00 | 0,00 | 0,00 | 26 | 0,09 | 796.058,74 | 0,02 | 2,408% | 31,254 |
| 2014 | 32 | 0,11 | 1.125.773,31 | 0,03 | 1 | 0,04 | 273,98 | 0,01 | 32 | 0,11 | 1.125.499,33 | 0,03 | 2,047% | 43,369 |
| 2015 | 56 | 0,20 | 3.124.046,72 | 0,09 | 3 | 0,11 | 56.636,81 | 1,38 | 56 | 0,20 | 3.067.409,91 | 0,09 | 2,556% | 55,578 |
| 2016 | 83 | 0,29 | 4.469.386,06 | 0,13 | 3 | 0,11 | 4.169,90 | 0,10 | 83 | 0,29 | 4.465.216,16 | 0,13 | 2,526% | 66,476 |
| 2017 | 79 | 0,28 | 4.407.515,54 | 0,12 | 2 | 0,07 | 5.485,78 | 0,13 | 79 | 0,28 | 4.402.029,76 | 0,12 | 2,297% | 78,204 |
| 2018 | 131 | 0,46 | 8.611.663,01 | 0,24 | 4 | 0,15 | 3.813,83 | 0,09 | 131 | 0,46 | 8.607.849,18 | 0,24 | 2,236% | 91,640 |
| 2019 | 239 | 0,84 | 15.022.112,24 | 0,42 | 10 | 0,37 | 18.917,70 | 0,46 | 239 | 0,84 | 15.003.194,54 | 0,42 | 2,166% | 102,907 |
| 2020 | 255 | 0,90 | 18.972.099,71 | 0,54 | 17 | 0,62 | 13.944,10 | 0,34 | 255 | 0,90 | 18.958.155,61 | 0,54 | 2,487% | 115,352 |
| 2021 | 224 | 0,79 | 17.742.937,47 | 0,50 | 11 | 0,40 | 9.089,94 | 0,22 | 224 | 0,79 | 17.733.847,53 | 0,50 | 2,469% | 125,888 |
| 2022 | 205 | 0,72 | 17.573.464,84 | 0,50 | 9 | 0,33 | 14.752,06 | 0,36 | 205 | 0,72 | 17.558.712,78 | 0,50 | 2,341% | 139,054 |
| 2023 | 430 | 1,52 | 35.801.501,96 | 1,01 | 17 | 0,62 | 36.319,21 | 0,89 | 430 | 1,52 | 35.765.182,75 | 1,01 | 2,293% | 151,938 |
| 2024 | 831 | 2,93 | 72.936.072,20 | 2,06 | 50 | 1,83 | 47.369,40 | 1,16 | 831 | 2,93 | 72.888.702,80 | 2,06 | 2,171% | 162,790 |
| 2025 | 826 | 2,91 | 83.364.549,80 | 2,35 | 68 | 2,48 | 115.452,83 | 2,82 | 826 | 2,91 | 83.249.096,97 | 2,35 | 2,460% | 174,675 |
| 2026 | 527 | 1,86 | 55.993.951,32 | 1,58 | 34 | 1,24 | 52.457,00 | 1,28 | 527 | 1,86 | 55.941.494,32 | 1,58 | 2,548% | 185,368 |
| 2027 | 327 | 1,15 | 36.037.201,32 | 1,02 | 11 | 0,40 | 5.756,20 | 0,14 | 327 | 1,15 | 36.031.445,12 | 1,02 | 2,211% | 199,010 |
| 2028 | 771 | 2,72 | 77.398.971,54 | 2,19 | 44 | 1,61 | 35.691,94 | 0,87 | 771 | 2,72 | 77.363.279,60 | 2,19 | 2,265% | 211,644 |
| 2029 | 1.442 | 5,09 | 150.051.602,18 | 4,24 | 103 | 3,76 | 154.231,38 | 3,76 | 1.442 | 5,09 | 149.897.370,80 | 4,24 | 2,166% | 222,676 |
| 2030 | 1.372 | 4,84 | 164.420.613,76 | 4,64 | 95 | 3,47 | 114.640,85 | 2,80 | 1.372 | 4,84 | 164.305.972,91 | 4,65 | 2,447% | 234,623 |
| 2031 | 754 | 2,66 | 93.749.173,05 | 2,65 | 68 | 2,48 | 102.066,44 | 2,49 | 754 | 2,66 | 93.647.106,61 | 2,65 | 2,568% | 245,517 |
| 2032 | 518 | 1,83 | 66.218.991,60 | 1,87 | 22 | 0,80 | 35.290,36 | 0,86 | 518 | 1,83 | 66.183.701,24 | 1,87 | 2,244% | 258,809 |
| 2033 | 1.737 | 6,13 | 199.193.050,15 | 5,62 | 108 | 3,94 | 107.072,01 | 2,61 | 1.737 | 6,13 | 199.085.978,14 | 5,63 | 2,235% | 272,330 |
| 2034 | 6.636 | 23,40 | 832.950.878,06 | 23,52 | 679 | 24,79 | 912.149,19 | 22,26 | 6.636 | 23,40 | 832.038.728,87 | 23,52 | 2,164% | 282,993 |
| 2035 | 6.617 | 23,34 | 921.233.672,23 | 26,01 | 765 | 27,93 | 1.230.042,72 | 30,01 | 6.617 | 23,34 | 920.003.629,51 | 26,01 | 2,470% | 294,546 |
| 2036 | 3.023 | 10,66 | 446.179.722,74 | 12,60 | 416 | 15,19 | 689.738,54 | 16,83 | 3.023 | 10,66 | 445.489.984,20 | 12,59 | 2,838% | 303,766 |
| 2037 | 10 | 0,04 | 1.564.806,95 | 0,04 | 0 | 0,00 | 0,00 | 0,00 | 10 | 0,04 | 1.564.806,95 | 0,04 | 2,499% | 319,670 |
| 2038 | 20 | 0,07 | 3.459.313,93 | 0,10 | 2 | 0,07 | 713,22 | 0,02 | 20 | 0,07 | 3.458.600,71 | 0,10 | 2,325% | 332,033 |
| 2039 | 23 | 0,08 | 3.042.853,62 | 0,09 | 3 | 0,11 | 4.471,72 | 0,11 | 23 | 0,08 | 3.038.381,90 | 0,09 | 2,312% | 343,902 |
| 2040 | 93 | 0,33 | 15.223.482,50 | 0,43 | 2 | 0,07 | 10.766,12 | 0,26 | 93 | 0,33 | 15.212.716,38 | 0,43 | 2,182% | 356,351 |

Medias ponderadas por el principal pendiente de vencimiento / *Averages weighted by the outstanding principal.*

Tipo Interés: Tipo de interés nominal anual / *Interest Rate: Annual nominal interest rate.*

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|---|---|---------------|-------------------------|---------------|--|---------------|-------------------------|---------------|---|---------------|-------------------------|---------------|--------------------------------------|---|
| | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Media Pond. <i>W. Average</i> | M. Pond. Meses <i>W. Avg. Months</i> |
| 2041 | 62 | 0,22 | 9.879.336,88 | 0,28 | 12 | 0,44 | 21.990,41 | 0,54 | 62 | 0,22 | 9.857.346,47 | 0,28 | 2,193% | 363,148 |
| 2042 | 8 | 0,03 | 1.404.123,08 | 0,04 | 0 | 0,00 | 0,00 | 0,00 | 8 | 0,03 | 1.404.123,08 | 0,04 | 2,149% | 377,667 |
| 2043 | 29 | 0,10 | 4.735.632,57 | 0,13 | 1 | 0,04 | 187,65 | 0,00 | 29 | 0,10 | 4.735.444,92 | 0,13 | 2,211% | 391,899 |
| 2044 | 53 | 0,19 | 8.005.431,83 | 0,23 | 3 | 0,11 | 1.821,84 | 0,04 | 53 | 0,19 | 8.003.609,99 | 0,23 | 2,193% | 402,770 |
| 2045 | 401 | 1,41 | 73.336.553,72 | 2,07 | 65 | 2,37 | 63.595,53 | 1,55 | 401 | 1,41 | 73.272.958,19 | 2,07 | 2,186% | 417,343 |
| 2046 | 492 | 1,74 | 92.880.136,61 | 2,62 | 111 | 4,05 | 229.232,56 | 5,59 | 492 | 1,74 | 92.650.904,05 | 2,62 | 2,364% | 423,635 |
| Total : | 28.355 | 100,00 | 3.541.242.680,63 | 100,00 | 2.739 | 100,00 | 4.098.141,22 | 100,00 | 28.355 | 100,00 | 3.537.144.539,41 | 100,00 | | |
| Media Ponderada / <i>Weighted Average</i> : | | | | | | | | | | | | | 2,387% | 274,518 |
| Media Simple / <i>Average</i> : | | | 124.889,53 | | | | 1.496,22 | | | | 124.745,00 | | 2,378% | 263,608 |
| Mínimo / <i>Minimum</i> : | | | 37,37 | | | | 0,01 | | | | 37,37 | | 1,215% | 31/01/2011 |
| Máximo / <i>Maximum</i> : | | | 472.946,68 | | | | 55.265,40 | | | | 472.946,68 | | 6,744% | 31/12/2046 |