

## BBVA RMBS 2 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Intervalos de Relación Principal actual / Valor de Tasación (%CLTV) / Distribution by current Loan-to-Value Ratio (% CLTV) Intervals

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

Fecha / Date: 31/12/2010

Divisa / Currency: EUR

| Intervalos de %CLTV<br>%CLTV Intervals | Saldo Vivo de Principal<br>Outstanding Principal Balance |               |                         |               | Principal Vencido Impagado<br>Overdue Principal |               |                     |               | Principal Pendiente Vencimiento<br>Outstanding Principal |               |                         |               | %CLTV Media Ponderada<br>Weighted Average % CLTV |               |
|--|--|---------------|-------------------------|---------------|---|---------------|---------------------|---------------|--|---------------|-------------------------|---------------|--|---------------|
|  | Num.   | %             | Importe / Amount        | %             | Num.  | %             | Importe / Amount    | %             | Num.   | %             | Importe / Amount        | %             | SVP / OPB  | PPV / OP      |
| 0,01 5,00                              | 11   | 0,04          | 36.748,13               | 0,00          | 0   | 0,00          | 0,00                | 0,00          | 11   | 0,04          | 36.748,13               | 0,00          | 2,939  | 2,939         |
| 5,01 10,00                             | 23   | 0,08          | 339.778,75              | 0,01          | 1   | 0,04          | 522,41              | 0,01          | 23   | 0,08          | 339.256,34              | 0,01          | 7,787  | 7,780         |
| 10,01 15,00                            | 34   | 0,12          | 847.363,68              | 0,02          | 0   | 0,00          | 0,00                | 0,00          | 34   | 0,12          | 847.363,68              | 0,02          | 12,994   | 12,994        |
| 15,01 20,00                            | 63   | 0,22          | 1.878.978,37            | 0,05          | 4   | 0,15          | 288,30              | 0,01          | 63   | 0,22          | 1.878.690,07            | 0,05          | 17,597   | 17,595        |
| 20,01 25,00                            | 93   | 0,33          | 3.697.933,68            | 0,10          | 3   | 0,11          | 1.086,16            | 0,03          | 93   | 0,33          | 3.696.847,52            | 0,10          | 22,971   | 22,964        |
| 25,01 30,00                            | 125  | 0,44          | 6.835.959,00            | 0,19          | 3   | 0,11          | 3.558,82            | 0,09          | 125  | 0,44          | 6.832.400,18            | 0,19          | 27,639   | 27,625        |
| 30,01 35,00                            | 172  | 0,61          | 10.828.819,11           | 0,31          | 4   | 0,15          | 2.174,10            | 0,05          | 172  | 0,61          | 10.826.645,01           | 0,31          | 32,806   | 32,799        |
| 35,01 40,00                            | 217  | 0,77          | 14.673.795,88           | 0,41          | 6   | 0,22          | 1.794,71            | 0,04          | 217  | 0,77          | 14.672.001,17           | 0,41          | 37,750   | 37,746        |
| 40,01 45,00                            | 334  | 1,18          | 26.901.182,45           | 0,76          | 5   | 0,18          | 58.741,20           | 1,43          | 334  | 1,18          | 26.842.441,25           | 0,76          | 42,848   | 42,723        |
| 45,01 50,00                            | 506  | 1,78          | 45.743.736,55           | 1,29          | 10  | 0,37          | 12.140,23           | 0,30          | 506  | 1,78          | 45.731.596,32           | 1,29          | 47,762   | 47,749        |
| 50,01 55,00                            | 857  | 3,02          | 80.369.909,68           | 2,27          | 23  | 0,84          | 25.742,01           | 0,63          | 857  | 3,02          | 80.344.167,67           | 2,27          | 52,781   | 52,764        |
| 55,01 60,00                            | 1.798  | 6,34          | 179.511.227,13          | 5,07          | 87  | 3,18          | 90.617,66           | 2,21          | 1.798  | 6,34          | 179.420.609,47          | 5,07          | 57,923   | 57,893        |
| 60,01 65,00                            | 4.806  | 16,95         | 551.545.506,43          | 15,57         | 324   | 11,83         | 428.273,05          | 10,45         | 4.806  | 16,95         | 551.117.233,38          | 15,58         | 62,988   | 62,937        |
| 65,01 70,00                            | 7.441  | 26,24         | 924.386.492,43          | 26,10         | 659   | 24,06         | 777.055,96          | 18,96         | 7.441  | 26,24         | 923.609.436,47          | 26,11         | 67,788   | 67,729        |
| 70,01 75,00                            | 8.062  | 28,43         | 1.108.351.671,16        | 31,30         | 1.042   | 38,04         | 1.638.141,27        | 39,97         | 8.062  | 28,43         | 1.106.713.529,89        | 31,29         | 72,467   | 72,355        |
| 75,01 80,00                            | 3.000  | 10,58         | 451.431.176,11          | 12,75         | 457   | 16,68         | 850.489,23          | 20,75         | 3.000  | 10,58         | 450.580.686,88          | 12,74         | 77,016   | 76,866        |
| 80,01 85,00                            | 480  | 1,69          | 81.604.155,13           | 2,30          | 61  | 2,23          | 91.586,46           | 2,23          | 480  | 1,69          | 81.512.568,67           | 2,30          | 81,803   | 81,709        |
| 85,01 90,00                            | 269  | 0,95          | 41.878.226,00           | 1,18          | 40  | 1,46          | 106.661,48          | 2,60          | 269  | 0,95          | 41.771.564,52           | 1,18          | 87,431   | 87,201        |
| 90,01 95,00                            | 63   | 0,22          | 10.202.670,17           | 0,29          | 10  | 0,37          | 9.268,17            | 0,23          | 63   | 0,22          | 10.193.402,00           | 0,29          | 91,188   | 91,103        |
| 95,01 100,00                           | 1  | 0,00          | 177.350,79              | 0,01          | 0   | 0,00          | 0,00                | 0,00          | 1  | 0,00          | 177.350,79              | 0,01          | 95,177   | 95,177        |
| <b>Total :</b>                         | <b>28.355</b>  | <b>100,00</b> | <b>3.541.242.680,63</b> | <b>100,00</b> | <b>2.739</b>                                    | <b>100,00</b> | <b>4.098.141,22</b> | <b>100,00</b> | <b>28.355</b>  | <b>100,00</b> | <b>3.537.144.539,41</b> | <b>100,00</b> |  |               |
| Media Ponderada / Weighted Average :   |  |               |                         |               |   |               |                     |               |  |               |                         |               | <b>68,615</b>                                    | <b>68,526</b> |
| Media Simple / Average :               |  |               | <b>124.889,53</b>       |               |   |               | <b>1.496,22</b>     |               |  |               | <b>124.745,00</b>       |               | <b>66,963</b>                                    | <b>66,890</b> |
| Mínimo / Minimum :                     |  |               | <b>37,37</b>            |               |   |               | <b>0,01</b>         |               |  |               | <b>37,37</b>            |               | <b>0,009</b>                                     | <b>0,009</b>  |
| Máximo / Maximum :                     |  |               | <b>472.946,68</b>       |               |   |               | <b>55.265,40</b>    |               |  |               | <b>472.946,68</b>       |               | <b>96,428</b>                                    | <b>95,177</b> |