

BBVA AUTOS 2 Fondo de Titulización de Activos

Brief report

Date: 04/30/2013
Currency: EUR

Date of constitution
12/12/2005

VAT Reg. no.
V84533793

Management Company
Europea de Titulización, S.G.F.T

Originator
BBVA

Servicer
BBVA

Lead Managers
BBVA
Dresdner Kleinwort Wasserstein
JPMorgan

Bond Underwriters and Placement Agents
BBVA
Dresdner Kleinwort Wasserstein
JPMorgan

ABN AMRO
Banco Cooperativo
Fortis Bank
HSBC
Société Générale

Bond Paying Agent
Société Générale

Market
AIAF Mercado de Renta Fija

Register of Book Securities
Iberclear

Treasury Account
BBVA

Additional Treasury Account
Société Générale

Principal Account
BBVA

Subordinated Loan
BBVA

Start-up Loan
BBVA

Financial Swap
Deutsche Bank A.G.

Assets Custodian
BBVA

Fund Auditors
Deloitte (ejercicios 2009 a actual)
Ernst & Young (hasta ejercicio 2008)

Prepayments

	Current month	Last 3 months	Last 6 months	Last 12 months	Historical
Single month. mort. (SMM)	0.77%	0.76%	0.73%	0.69%	0.83%
Annual Percentage Rate (CPR)	8.89%	8.71%	8.43%	7.92%	9.48%

Replenishment of securitised assets

Last acquisition (date)	11/20/2007
Number of loans acquired	5,947
Additional loan principal	80,728,135.50
Cumulative acquisitions	
Number of loans acquired	54,709
Additional loan principal	632,194,943.37
Next acquisition (date)	
End of revolving period	11/20/2007

Geographic distribution

	Current	At constitution date
Andalucia	24.80%	22.54%
Aragon	1.71%	1.78%
Asturias	2.85%	2.85%
Balearic Islands	1.21%	1.40%
Basque Country	4.15%	4.05%
Canary Islands	5.13%	5.25%
Cantabria	1.37%	1.37%
Castilla-La Mancha	3.85%	4.25%
Castilla-Leon	4.44%	4.63%
Catalonia	14.99%	17.58%
Ceuta	0.41%	0.41%
Extremadura	4.19%	3.77%
Galicia	5.64%	5.51%
La Rioja	0.48%	0.66%
Madrid	7.71%	9.59%
Melilla	1.61%	0.87%
Murcia	3.19%	2.57%
Navarra	0.46%	0.63%
Valencia	11.82%	10.18%

Current delinquency

Aging	Assets	Overdue debt					Outstanding debt	Total debt	
		Principal	Interest	Other	Total	%			%
<i>Delinquencies</i>									
Up to 1 month	1,645	302,928.69	39,083.47	28,084.85	370,097.01	0.83	7,448,925.39	7,819,022.40	11.35
from > 1 to ≤ 2 months	472	186,605.68	25,237.11	0.00	211,842.79	0.48	2,226,366.63	2,438,209.42	3.54
from > 2 to ≤ 3 months	189	102,261.40	12,574.33	0.00	114,835.73	0.26	778,394.50	893,230.23	1.30
from > 3 to ≤ 6 months	211	180,466.17	19,740.15	0.00	200,206.32	0.45	788,413.26	988,619.58	1.43
from > 6 to < 12 months	290	395,617.44	49,889.00	0.00	445,506.44	1.00	1,008,136.73	1,453,643.17	2.11
from ≥ 12 to < 18 months	292	658,237.21	94,420.03	0.00	752,657.24	1.69	967,164.04	1,719,821.28	2.50
from ≥ 18 to < 24 months	296	762,139.61	141,634.16	5.09	903,778.86	2.03	854,664.34	1,758,443.20	2.55
from ≥ 2 years	6,170	32,376,156.42	8,687,325.98	493,858.37	41,557,340.77	93.27	10,275,677.16	51,833,017.93	75.22
Subtotal	9,565	34,964,412.62	9,069,904.23	521,948.31	44,556,265.16	100.00	24,347,742.05	68,904,007.21	100.00
<i>Doubt debts (subjectives)</i>									
	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Subtotal	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total	9,565	34,964,412.62	9,069,904.23	521,948.31	44,556,265.16		24,347,742.05	68,904,007.21	

Additional information