

## 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: 31/12/2007

Divisa / Currency: EUR

Intervalos anuales Annual Intervals	Saldo Vivo de Principal Outstanding Principal Balance				Principal Vencido Impagado Overdue Principal				Principal Pendiente Vencimiento Outstanding Principal				Tipo Interés Interest Rate	Antigüedad Age
	Num.	%	Importe / Amount	%	Num.	%	Importe / Amount	%	Num.	%	Importe / Amount	%	Media Pond. W. Average	M. Pond. Meses W. Avg. Months
2003	2.935	8,99	333.643.679,31	7,34	230	6,10	55.567,54	5,77	2.935	8,99	333.588.111,77	7,34	5,090%	51,132
2004	12.061	36,94	1.564.707.472,58	34,40	1.336	35,44	331.866,07	34,45	12.061	36,94	1.564.375.606,51	34,40	5,155%	41,536
2005	12.145	37,20	1.777.532.559,37	39,08	1.412	37,45	367.316,69	38,13	12.145	37,20	1.777.165.242,68	39,08	5,208%	29,702
2006	5.511	16,88	872.675.683,81	19,19	792	21,01	208.544,15	21,65	5.511	16,88	872.467.139,66	19,19	5,282%	20,824
<b>Total :</b>	<b>32.652</b>	<b>100,00</b>	<b>4.548.559.395,07</b>	<b>100,00</b>	<b>3.770</b>	<b>100,00</b>	<b>963.294,45</b>	<b>100,00</b>	<b>32.652</b>	<b>100,00</b>	<b>4.547.596.100,62</b>	<b>100,00</b>		
<b>Media Ponderada / Weighted Average :</b>													<b>5,195%</b>	<b>33,642</b>
<b>Media Simple / Average :</b>			<b>139.304,16</b>				<b>255,52</b>				<b>139.274,66</b>		<b>5,200%</b>	<b>34,152</b>
<b>Mínimo / Minimum :</b>			<b>7.759,78</b>				<b>0,31</b>				<b>7.759,78</b>		<b>3,400%</b>	<b>10/01/2003</b>
<b>Máximo / Maximum :</b>			<b>503.704,99</b>				<b>3.809,84</b>				<b>503.704,99</b>		<b>6,797%</b>	<b>13/11/2006</b>