

## BBVA RMBS 2 Fondo de Titulización de Activos

### Cartera de Activos Titulizados / Portfolio of Securitised Assets

#### Situación de impagados: Clasificación por Primera Cuota Vencida y no Pagada / Current delinquency: Classification by First Overdue Instalment

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

Fecha / Date: 31/12/2008

Divisa / Currency: EUR

| Antigüedad<br>Aging                                      | Deuda Vencida<br>Overdue Debt |                     |                       |                   |                     |               | Deuda Pendiente de Vencer<br>Outstanding Debt |               |                | Deuda total<br>Total Debt |               |                           | Garantía<br>Security  | % Deuda/Tasación<br>% Loan to Value |                    |
|--|-------------------------------|---------------------|-----------------------|-------------------|---------------------|---------------|---|---------------|----------------|---------------------------|---------------|---------------------------|-----------------------|-------------------------------------|--------------------|
|  | Num.                          | Principal           | Intereses<br>Interest | Otros<br>Other    | Total               | %             | Principal                                     | %             | Otros<br>Other | Principal                 | %             | Deuda total<br>Total Debt | V. Tasación<br>Value  | s/Principal<br>o/Principal          | s/Total<br>o/Total |
| <b>Impagados / Delinquencies</b>                         |                               |                     |                       |                   |                     |               |   |               |                |                           |               |                           |                       |                                     |                    |
| De > 0 a ≤ 1 Mes<br>Up to 1 month                        | 2.531                         | 598.830,99          | 2.030.679,44          | 130,58            | 2.629.641,01        | 39,45         | 364.643.800,24                                | 77,05         | 0,00           | 365.242.631,23            | 76,94         | 367.273.441,25            | 490.604.732,50        | 74,4474                             | 74,8614            |
| De > 1 a ≤ 2 Meses<br>from > 1 to ≤ 2 months             | 330                           | 199.006,77          | 736.196,50            | 36,42             | 935.239,69          | 14,03         | 53.421.376,50                                 | 11,29         | 0,00           | 53.620.383,27             | 11,30         | 54.356.616,19             | 70.755.592,40         | 75,7825                             | 76,8231            |
| De > 2 a ≤ 3 Meses<br>from > 2 to ≤ 3 months             | 53                            | 42.027,99           | 152.101,85            | 1.174,04          | 195.303,88          | 2,93          | 7.890.866,57                                  | 1,67          | 0,00           | 7.932.894,56              | 1,67          | 8.086.170,45              | 10.442.532,02         | 75,9672                             | 77,4350            |
| De > 3 a ≤ 6 Meses<br>from > 3 to ≤ 6 months             | 108                           | 130.483,56          | 482.589,64            | 18.069,00         | 631.142,20          | 9,47          | 16.995.903,30                                 | 3,59          | 0,00           | 17.126.386,86             | 3,61          | 17.627.045,50             | 22.442.416,41         | 76,3126                             | 78,5434            |
| De > 6 a < 12 Meses<br>from > 6 to < 12 months           | 121                           | 216.740,29          | 795.415,86            | 95.119,80         | 1.107.275,95        | 16,61         | 18.495.892,68                                 | 3,91          | 0,00           | 18.712.632,97             | 3,94          | 19.603.168,63             | 24.117.260,48         | 77,5902                             | 81,2827            |
| De ≥ 12 a < 18 Meses<br>from ≥ 12 to < 18 months         | 67                            | 195.645,60          | 716.519,93            | 79.034,05         | 991.199,58          | 14,87         | 10.409.504,31                                 | 2,20          | 0,00           | 10.605.149,91             | 2,23          | 11.400.703,89             | 13.558.627,44         | 78,2170                             | 84,0845            |
| De ≥ 18 a < 24 Meses<br>from ≥ 18 to < 24 months         | 10                            | 36.616,97           | 128.884,65            | 10.954,95         | 176.456,57          | 2,65          | 1.408.227,02                                  | 0,30          | 0,00           | 1.444.843,99              | 0,30          | 1.584.683,59              | 1.839.014,00          | 78,5662                             | 86,1703            |
| <b>Subtotal :</b>  | <b>3.220</b>                  | <b>1.419.352,17</b> | <b>5.042.387,87</b>   | <b>204.518,84</b> | <b>6.666.258,88</b> | <b>100,00</b> | <b>473.265.570,62</b>                         | <b>100,00</b> | <b>0,00</b>    | <b>474.684.922,79</b>     | <b>100,00</b> | <b>479.931.829,50</b>     | <b>633.760.175,25</b> | <b>74,8998</b>                      | <b>75,7277</b>     |
| <b>Dudosos (subjettivos) / Doubt debts (subjectives)</b> |                               |                     |                       |                   |                     |               |   |               |                |                           |               |                           |                       |                                     |                    |
|  | 0                             | 0,00                | 0,00                  | 0,00              | 0,00                | 0,00          | 0,00  | 0,00          | 0,00           | 0,00                      | 0,00          | 0,00                      | 0,00                  | 0,0000                              | 0,0000             |
| <b>Subtotal :</b>  | <b>0</b>                      | <b>0,00</b>         | <b>0,00</b>           | <b>0,00</b>       | <b>0,00</b>         | <b>0,00</b>   | <b>0,00</b>                                   | <b>0,00</b>   | <b>0,00</b>    | <b>0,00</b>               | <b>0,00</b>   | <b>0,00</b>               | <b>0,00</b>           | <b>0,0000</b>                       | <b>0,0000</b>      |
| <b>Total :</b>   | <b>3.220</b>                  | <b>1.419.352,17</b> | <b>5.042.387,87</b>   | <b>204.518,84</b> | <b>6.666.258,88</b> |               | <b>473.265.570,62</b>                         | <b>0,00</b>   |                | <b>474.684.922,79</b>     |               | <b>479.931.829,50</b>     | <b>633.760.175,25</b> | <b>74,8998</b>                      | <b>75,7277</b>     |