

BBVA RMBS 11 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Intervalos de Tipos de Interés Nominal Anual / Distribution by Nominal Annual Interest Rate Intervals

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

Fecha / Date: 31/12/2015

Divisa / Currency: EUR

| Intervalos de Tipos de Interés Interest Rate Intervals | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | % Tipo de Interés % Interest Rate | | | |
|---|--|--------------|------------------|-------------------------|---|------------|------------------|-------------------|--|--------------|------------------|-------------------------|--------------------------------------|--------------|-------|-------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Med.Pond. W. Avg. | Min. | Max. | |
| 0,000 | 0,499 | 163 | 2,17 | 33.585.328,68 | 2,81 | 4 | 0,57 | 4.290,20 | 0,43 | 163 | 2,17 | 33.581.038,48 | 2,81 | 0,450 | 0,100 | 0,494 |
| 0,500 | 0,999 | 3.422 | 45,60 | 585.882.519,57 | 48,98 | 242 | 34,62 | 257.100,39 | 25,88 | 3.422 | 45,61 | 585.625.419,18 | 49,00 | 0,761 | 0,501 | 0,989 |
| 1,000 | 1,499 | 2.416 | 32,19 | 374.737.631,10 | 31,33 | 284 | 40,63 | 514.285,95 | 51,76 | 2.415 | 32,19 | 374.223.345,15 | 31,31 | 1,205 | 1,000 | 1,494 |
| 1,500 | 1,999 | 947 | 12,62 | 131.120.616,67 | 10,96 | 88 | 12,59 | 167.048,30 | 16,81 | 947 | 12,62 | 130.953.568,37 | 10,96 | 1,712 | 1,504 | 1,979 |
| 2,000 | 2,499 | 348 | 4,64 | 46.185.611,13 | 3,86 | 57 | 8,15 | 44.472,55 | 4,48 | 347 | 4,62 | 46.141.138,58 | 3,86 | 2,201 | 2,000 | 2,493 |
| 2,500 | 2,999 | 64 | 0,85 | 7.806.852,28 | 0,65 | 7 | 1,00 | 1.810,73 | 0,18 | 64 | 0,85 | 7.805.041,55 | 0,65 | 2,689 | 2,504 | 2,978 |
| 3,000 | 3,499 | 14 | 0,19 | 1.391.426,60 | 0,12 | 3 | 0,43 | 1.488,06 | 0,15 | 14 | 0,19 | 1.389.938,54 | 0,12 | 3,172 | 3,000 | 3,400 |
| 3,500 | 3,999 | 55 | 0,73 | 6.453.413,68 | 0,54 | 2 | 0,29 | 263,50 | 0,03 | 55 | 0,73 | 6.453.150,18 | 0,54 | 3,708 | 3,500 | 3,999 |
| 4,000 | 4,499 | 39 | 0,52 | 4.504.997,49 | 0,38 | 6 | 0,86 | 1.316,01 | 0,13 | 39 | 0,52 | 4.503.681,48 | 0,38 | 4,222 | 4,000 | 4,450 |
| 4,500 | 4,999 | 27 | 0,36 | 3.294.279,54 | 0,28 | 4 | 0,57 | 1.005,09 | 0,10 | 27 | 0,36 | 3.293.274,45 | 0,28 | 4,638 | 4,500 | 4,900 |
| 5,000 | 5,499 | 3 | 0,04 | 403.912,31 | 0,03 | 0 | 0,00 | 0,00 | 0,00 | 3 | 0,04 | 403.912,31 | 0,03 | 5,199 | 5,000 | 5,250 |
| 5,500 | 5,999 | 5 | 0,07 | 531.038,99 | 0,04 | 2 | 0,29 | 496,96 | 0,05 | 5 | 0,07 | 530.542,03 | 0,04 | 5,737 | 5,500 | 5,800 |
| 6,000 | 6,499 | 1 | 0,01 | 180.361,83 | 0,02 | 0 | 0,00 | 0,00 | 0,00 | 1 | 0,01 | 180.361,83 | 0,02 | 6,250 | 6,250 | 6,250 |
| 6,500 | 6,999 | 1 | 0,01 | 78.165,70 | 0,01 | 0 | 0,00 | 0,00 | 0,00 | 1 | 0,01 | 78.165,70 | 0,01 | 6,970 | 6,970 | 6,970 |
| Total : | | 7.505 | 100,00 | 1.196.156.155,57 | 100,00 | 699 | 100,00 | 993.577,74 | 100,00 | 7.503 | 100,00 | 1.195.162.577,83 | 100,00 | | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | | 1,111 | | |
| Media Simple / Average : | | | | 159.381,23 | | | | 1.421,43 | | | | 159.291,29 | | 1,169 | | |
| Mínimo / Minimum : | | | | 252,60 | | | | 39,25 | | | | 3.396,35 | | 0,100 | | |
| Máximo / Maximum : | | | | 1.620.171,74 | | | | 253.725,97 | | | | 1.620.171,74 | | 6,970 | | |