

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: 31/01/2016

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 | 202 | 2,69 | 38.492.868,87 | 3,23 | 5 | 0,71 | 3.245,70 | 0,40 | 202 | 2,70 | 38.489.623,17 | 3,23 | 0,453 | 0,100 | 0,494 | |
| 0,500 | 0,999 | 3.427 | 45,71 | 586.293.063,12 | 49,21 | 227 | 32,06 | 266.639,49 | 32,50 | 3.427 | 45,72 | 586.026.423,63 | 49,22 | 0,761 | 0,501 | 0,989 | |
| 1,000 | 1,499 | 2.412 | 32,17 | 372.299.589,91 | 31,25 | 295 | 41,67 | 329.287,74 | 40,14 | 2.411 | 32,17 | 371.970.302,17 | 31,24 | 1,202 | 1,000 | 1,494 | |
| 1,500 | 1,999 | 938 | 12,51 | 129.415.338,54 | 10,86 | 99 | 13,98 | 167.934,55 | 20,47 | 938 | 12,52 | 129.247.403,99 | 10,86 | 1,708 | 1,504 | 1,979 | |
| 2,000 | 2,499 | 329 | 4,39 | 43.099.224,78 | 3,62 | 55 | 7,77 | 45.720,81 | 5,57 | 328 | 4,38 | 43.053.503,97 | 3,62 | 2,193 | 2,000 | 2,493 | |
| 2,500 | 2,999 | 57 | 0,76 | 6.670.760,03 | 0,56 | 8 | 1,13 | 2.306,69 | 0,28 | 57 | 0,76 | 6.668.453,34 | 0,56 | 2,690 | 2,503 | 2,978 | |
| 3,000 | 3,499 | 11 | 0,15 | 1.058.854,86 | 0,09 | 3 | 0,42 | 1.495,10 | 0,18 | 11 | 0,15 | 1.057.359,76 | 0,09 | 3,138 | 3,000 | 3,391 | |
| 3,500 | 3,999 | 47 | 0,63 | 5.371.914,59 | 0,45 | 3 | 0,42 | 486,06 | 0,06 | 47 | 0,63 | 5.371.428,53 | 0,45 | 3,729 | 3,500 | 3,999 | |
| 4,000 | 4,499 | 37 | 0,49 | 4.240.164,38 | 0,36 | 5 | 0,71 | 1.236,30 | 0,15 | 37 | 0,49 | 4.238.928,08 | 0,36 | 4,228 | 4,000 | 4,450 | |
| 4,500 | 4,999 | 27 | 0,36 | 3.277.878,06 | 0,28 | 5 | 0,71 | 1.364,58 | 0,17 | 27 | 0,36 | 3.276.513,48 | 0,28 | 4,638 | 4,500 | 4,900 | |
| 5,000 | 5,499 | 3 | 0,04 | 403.505,13 | 0,03 | 0 | 0,00 | 0,00 | 0,00 | 3 | 0,04 | 403.505,13 | 0,03 | 5,199 | 5,000 | 5,250 | |
| 5,500 | 5,999 | 5 | 0,07 | 530.131,72 | 0,04 | 2 | 0,28 | 586,17 | 0,07 | 5 | 0,07 | 529.545,55 | 0,04 | 5,737 | 5,500 | 5,800 | |
| 6,000 | 6,499 | 1 | 0,01 | 180.222,50 | 0,02 | 0 | 0,00 | 0,00 | 0,00 | 1 | 0,01 | 180.222,50 | 0,02 | 6,250 | 6,250 | 6,250 | |
| 6,500 | 6,999 | 1 | 0,01 | 78.165,70 | 0,01 | 1 | 0,14 | 54,37 | 0,01 | 1 | 0,01 | 78.111,33 | 0,01 | 6,970 | 6,970 | 6,970 | |
| Total : | | 7.497 | 100,00 | 1.191.411.682,19 | 100,00 | 708 | 100,00 | 820.357,56 | 100,00 | 7.495 | 100,00 | 1.190.591.324,63 | 100,00 | | | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | | | | | 1,098 |
| Media Simple / Average : | | | | 158.918,46 | | | | 1.158,70 | | | | 158.851,41 | | | | | 1,155 |
| Mínimo / Minimum : | | | | 252,60 | | | | 39,39 | | | | 1.375,13 | | | | | 0,100 |
| Máximo / Maximum : | | | | 1.607.847,41 | | | | 57.695,59 | | | | 1.607.847,41 | | | | | 6,970 |