

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: 31/10/2017

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 | 1.622 | 22,31 | 270.739.578,58 | 24,92 | 41 | 9,56 | 36.532,97 | 5,12 | 1.622 | 22,31 | 270.703.045,61 | 24,93 | 0,354 | 0,094 | 0,496 |
| 0,500 | 0,999 | 3.411 | 46,91 | 520.401.217,80 | 47,89 | 224 | 52,21 | 355.434,71 | 49,80 | 3.410 | 46,91 | 520.045.783,09 | 47,89 | 0,721 | 0,501 | 0,996 |
| 1,000 | 1,499 | 1.466 | 20,16 | 199.907.300,64 | 18,40 | 99 | 23,08 | 231.628,30 | 32,45 | 1.466 | 20,17 | 199.675.672,34 | 18,39 | 1,210 | 1,000 | 1,496 |
| 1,500 | 1,999 | 606 | 8,33 | 76.442.504,79 | 7,04 | 46 | 10,72 | 61.969,20 | 8,68 | 606 | 8,34 | 76.380.535,59 | 7,03 | 1,722 | 1,501 | 1,996 |
| 2,000 | 2,499 | 122 | 1,68 | 14.583.346,58 | 1,34 | 14 | 3,26 | 26.383,92 | 3,70 | 122 | 1,68 | 14.556.962,66 | 1,34 | 2,168 | 2,001 | 2,482 |
| 2,500 | 2,999 | 30 | 0,41 | 3.182.325,45 | 0,29 | 3 | 0,70 | 1.448,72 | 0,20 | 30 | 0,41 | 3.180.876,73 | 0,29 | 2,694 | 2,522 | 2,965 |
| 3,000 | 3,499 | 6 | 0,08 | 430.322,97 | 0,04 | 0 | 0,00 | 0,00 | 0,00 | 6 | 0,08 | 430.322,97 | 0,04 | 3,172 | 3,000 | 3,451 |
| 3,500 | 3,999 | 2 | 0,03 | 95.372,63 | 0,01 | 0 | 0,00 | 0,00 | 0,00 | 2 | 0,03 | 95.372,63 | 0,01 | 3,623 | 3,557 | 3,651 |
| 4,000 | 4,499 | 1 | 0,01 | 142.365,11 | 0,01 | 1 | 0,23 | 322,86 | 0,05 | 1 | 0,01 | 142.042,25 | 0,01 | 4,163 | 4,163 | 4,163 |
| 5,500 | 5,999 | 3 | 0,04 | 389.729,77 | 0,04 | 0 | 0,00 | 0,00 | 0,00 | 3 | 0,04 | 389.729,77 | 0,04 | 5,773 | 5,700 | 5,800 |
| 6,000 | 6,499 | 1 | 0,01 | 177.123,07 | 0,02 | 0 | 0,00 | 0,00 | 0,00 | 1 | 0,01 | 177.123,07 | 0,02 | 6,250 | 6,250 | 6,250 |
| 6,500 | 6,999 | 1 | 0,01 | 76.955,17 | 0,01 | 1 | 0,23 | 61,40 | 0,01 | 1 | 0,01 | 76.893,77 | 0,01 | 6,970 | 6,970 | 6,970 |
| Total : | | 7.271 | 100,00 | 1.086.568.142,56 | 100,00 | 429 | 100,00 | 713.782,08 | 100,00 | 7.270 | 100,00 | 1.085.854.360,48 | 100,00 | | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | | 0,820 | | |
| Media Simple / Average : | | | | 149.438,61 | | | | 1.663,83 | | | | 149.360,98 | | 0,863 | | |
| Mínimo / Minimum : | | | | 2.695,80 | | | | 61,40 | | | | 3.158,71 | | 0,094 | | |
| Máximo / Maximum : | | | | 1.183.460,50 | | | | 35.180,92 | | | | 1.179.432,69 | | 6,970 | | |