

## 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 (PTCs)

Fecha / Date: 31/12/2018

Divisa / Currency: EUR

|                                                           |       | Saldo Vivo de Principal<br>Outstanding Principal Balance |        |                  |        | Principal Vencido Impagado<br>Overdue Principal |        |                  |        | Principal Pendiente Vencimiento<br>Outstanding Principal |        |                  |        | % Tipo de Interés<br>% Interest Rate |       |       |
|-----------------------------------------------------------|-------|----------------------------------------------------------|--------|------------------|--------|-------------------------------------------------|--------|------------------|--------|----------------------------------------------------------|--------|------------------|--------|--------------------------------------|-------|-------|
| Intervalos de Tipos de Interés<br>Interest Rate Intervals |       | Num.                                                     | %      | Importe / Amount | %      | Num.                                            | %      | Importe / Amount | %      | Num.                                                     | %      | Importe / Amount | %      | Med.Pond.<br>W. Avg.                 | Min.  | Max.  |
| 0,000                                                     | 0,499 | 1.734                                                    | 24,60  | 277.423.504,74   | 27,54  | 30                                              | 7,23   | 21.922,36        | 1,54   | 1.734                                                    | 24,61  | 277.401.582,38   | 27,57  | 0,332                                | 0,070 | 0,496 |
| 0,500                                                     | 0,999 | 3.309                                                    | 46,94  | 476.723.057,26   | 47,32  | 237                                             | 57,11  | 618.681,04       | 43,36  | 3.308                                                    | 46,96  | 476.104.376,22   | 47,32  | 0,705                                | 0,503 | 0,996 |
| 1,000                                                     | 1,499 | 1.336                                                    | 18,95  | 173.380.500,43   | 17,21  | 89                                              | 21,45  | 457.743,46       | 32,08  | 1.334                                                    | 18,94  | 172.922.756,97   | 17,19  | 1,199                                | 1,000 | 1,496 |
| 1,500                                                     | 1,999 | 533                                                      | 7,56   | 64.945.761,17    | 6,45   | 43                                              | 10,36  | 188.823,58       | 13,23  | 532                                                      | 7,55   | 64.756.937,59    | 6,44   | 1,713                                | 1,503 | 1,996 |
| 2,000                                                     | 2,499 | 106                                                      | 1,50   | 11.748.517,42    | 1,17   | 13                                              | 3,13   | 138.956,60       | 9,74   | 105                                                      | 1,49   | 11.609.560,82    | 1,15   | 2,144                                | 2,003 | 2,465 |
| 2,500                                                     | 2,999 | 28                                                       | 0,40   | 2.967.872,00     | 0,29   | 2                                               | 0,48   | 448,80           | 0,03   | 28                                                       | 0,40   | 2.967.423,20     | 0,29   | 2,684                                | 2,502 | 2,996 |
| 3,000                                                     | 3,499 | 2                                                        | 0,03   | 87.368,67        | 0,01   | 0                                               | 0,00   | 0,00             | 0,00   | 2                                                        | 0,03   | 87.368,67        | 0,01   | 3,146                                | 3,000 | 3,259 |
| 3,500                                                     | 3,999 | 1                                                        | 0,01   | 66.087,88        | 0,01   | 0                                               | 0,00   | 0,00             | 0,00   | 1                                                        | 0,01   | 66.087,88        | 0,01   | 3,619                                | 3,619 | 3,619 |
| 4,000                                                     | 4,499 | 1                                                        | 0,01   | 137.730,82       | 0,01   | 1                                               | 0,24   | 340,95           | 0,02   | 1                                                        | 0,01   | 137.389,87       | 0,01   | 4,112                                | 4,112 | 4,112 |
| Total :                                                   |       | 7.050                                                    | 100,00 | 1.007.480.400,39 | 100,00 | 415                                             | 100,00 | 1.426.916,79     | 100,00 | 7.045                                                    | 100,00 | 1.006.053.483,60 | 100,00 |                                      |       |       |
| Media Ponderada / Weighted Average :                      |       |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 0,775                                |       |       |
| Media Simple / Average :                                  |       |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 0,816                                |       |       |
| Mínimo / Minimum :                                        |       |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 0,070                                |       |       |
| Máximo / Maximum :                                        |       |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 4,112                                |       |       |