

# BBVA RMBS 11 Fondo de Titulización de Activos

## Cartera de Activos Titulizados / Portfolio of Securitised Assets

### Distribución por Intervalos de Fecha de Vencimiento Final / Distribution by Final Maturity Date Intervals

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

Fecha / Date: 31/08/2013

Divisa / Currency: EUR

| Intervalos anuales<br>Annual Intervals | Saldo Vivo de Principal<br>Outstanding Principal Balance |       |                  |       | Principal Vencido Impagado<br>Overdue Principal |       |                  |       | Principal Pendiente Vencimiento<br>Outstanding Principal |       |                  |       | Tipo Interés<br>Interest Rate | Vida residual<br>Residual Life   |
|----------------------------------------|----------------------------------------------------------|-------|------------------|-------|-------------------------------------------------|-------|------------------|-------|----------------------------------------------------------|-------|------------------|-------|-------------------------------|----------------------------------|
|                                        | Num.                                                     | %     | Importe / Amount | %     | Num.                                            | %     | Importe / Amount | %     | Num.                                                     | %     | Importe / Amount | %     | Media POND.<br>W. Average     | M. POND. Meses<br>W. Avg. Months |
| 2021                                   | 5                                                        | 0,06  | 458.055,07       | 0,03  | 1                                               | 0,14  | 271,82           | 0,07  | 5                                                        | 0,06  | 457.783,25       | 0,03  | 1,483%                        | 93,861                           |
| 2023                                   | 6                                                        | 0,08  | 726.451,77       | 0,05  | 0                                               | 0,00  | 0,00             | 0,00  | 6                                                        | 0,08  | 726.451,77       | 0,05  | 2,231%                        | 118,832                          |
| 2024                                   | 4                                                        | 0,05  | 334.967,54       | 0,03  | 0                                               | 0,00  | 0,00             | 0,00  | 4                                                        | 0,05  | 334.967,54       | 0,03  | 1,435%                        | 132,123                          |
| 2025                                   | 16                                                       | 0,21  | 1.520.221,78     | 0,11  | 1                                               | 0,14  | 181,28           | 0,05  | 16                                                       | 0,21  | 1.520.040,50     | 0,11  | 2,054%                        | 142,201                          |
| 2026                                   | 23                                                       | 0,30  | 4.086.735,36     | 0,31  | 2                                               | 0,28  | 1.016,04         | 0,27  | 23                                                       | 0,30  | 4.085.719,32     | 0,31  | 1,797%                        | 155,550                          |
| 2027                                   | 8                                                        | 0,10  | 1.594.051,88     | 0,12  | 0                                               | 0,00  | 0,00             | 0,00  | 8                                                        | 0,10  | 1.594.051,88     | 0,12  | 1,643%                        | 166,703                          |
| 2028                                   | 8                                                        | 0,10  | 826.632,75       | 0,06  | 0                                               | 0,00  | 0,00             | 0,00  | 8                                                        | 0,10  | 826.632,75       | 0,06  | 1,868%                        | 178,172                          |
| 2029                                   | 25                                                       | 0,32  | 2.468.235,79     | 0,19  | 2                                               | 0,28  | 766,14           | 0,21  | 25                                                       | 0,32  | 2.467.469,65     | 0,19  | 2,063%                        | 192,429                          |
| 2030                                   | 30                                                       | 0,39  | 3.654.763,26     | 0,27  | 7                                               | 1,00  | 2.333,51         | 0,63  | 30                                                       | 0,39  | 3.652.429,75     | 0,27  | 2,154%                        | 203,921                          |
| 2031                                   | 119                                                      | 1,53  | 14.295.795,75    | 1,07  | 12                                              | 1,71  | 12.778,83        | 3,44  | 119                                                      | 1,53  | 14.283.016,92    | 1,07  | 2,167%                        | 214,904                          |
| 2032                                   | 30                                                       | 0,39  | 3.870.509,95     | 0,29  | 3                                               | 0,43  | 2.884,08         | 0,78  | 30                                                       | 0,39  | 3.867.625,87     | 0,29  | 1,703%                        | 225,790                          |
| 2033                                   | 45                                                       | 0,58  | 6.789.076,01     | 0,51  | 2                                               | 0,28  | 779,65           | 0,21  | 45                                                       | 0,58  | 6.788.296,36     | 0,51  | 1,983%                        | 238,750                          |
| 2034                                   | 118                                                      | 1,51  | 17.614.466,22    | 1,32  | 11                                              | 1,56  | 10.858,81        | 2,93  | 118                                                      | 1,51  | 17.603.607,41    | 1,32  | 1,593%                        | 251,359                          |
| 2035                                   | 210                                                      | 2,70  | 29.042.539,49    | 2,18  | 19                                              | 2,70  | 9.457,69         | 2,55  | 210                                                      | 2,70  | 29.033.081,80    | 2,18  | 1,404%                        | 262,901                          |
| 2036                                   | 307                                                      | 3,94  | 40.948.901,37    | 3,08  | 23                                              | 3,27  | 22.291,54        | 6,01  | 307                                                      | 3,94  | 40.926.609,83    | 3,08  | 1,990%                        | 274,505                          |
| 2037                                   | 87                                                       | 1,12  | 15.213.115,19    | 1,14  | 8                                               | 1,14  | 3.678,18         | 0,99  | 87                                                       | 1,12  | 15.209.437,01    | 1,14  | 1,451%                        | 286,871                          |
| 2038                                   | 104                                                      | 1,33  | 16.497.700,77    | 1,24  | 7                                               | 1,00  | 3.053,84         | 0,82  | 104                                                      | 1,33  | 16.494.646,93    | 1,24  | 1,670%                        | 298,308                          |
| 2039                                   | 140                                                      | 1,80  | 24.306.135,96    | 1,83  | 13                                              | 1,85  | 6.647,57         | 1,79  | 140                                                      | 1,80  | 24.299.488,39    | 1,83  | 1,735%                        | 311,884                          |
| 2040                                   | 358                                                      | 4,59  | 59.081.247,80    | 4,44  | 38                                              | 5,41  | 30.209,27        | 8,14  | 358                                                      | 4,60  | 59.051.038,53    | 4,44  | 1,547%                        | 323,582                          |
| 2041                                   | 766                                                      | 9,83  | 105.861.599,18   | 7,96  | 57                                              | 8,11  | 22.472,77        | 6,06  | 766                                                      | 9,83  | 105.839.126,41   | 7,96  | 2,283%                        | 334,522                          |
| 2042                                   | 143                                                      | 1,84  | 26.558.651,73    | 2,00  | 17                                              | 2,42  | 9.991,44         | 2,69  | 142                                                      | 1,82  | 26.548.660,29    | 2,00  | 1,626%                        | 346,449                          |
| 2043                                   | 101                                                      | 1,30  | 20.126.903,89    | 1,51  | 16                                              | 2,28  | 6.998,05         | 1,89  | 101                                                      | 1,30  | 20.119.905,84    | 1,51  | 1,532%                        | 358,741                          |
| 2044                                   | 155                                                      | 1,99  | 28.870.934,32    | 2,17  | 14                                              | 1,99  | 6.179,65         | 1,67  | 155                                                      | 1,99  | 28.864.754,67    | 2,17  | 1,602%                        | 371,240                          |
| 2045                                   | 476                                                      | 6,11  | 88.635.664,72    | 6,66  | 31                                              | 4,41  | 14.522,86        | 3,91  | 476                                                      | 6,11  | 88.621.141,86    | 6,66  | 1,591%                        | 383,246                          |
| 2046                                   | 979                                                      | 12,56 | 174.452.529,56   | 13,12 | 94                                              | 13,37 | 63.202,85        | 17,03 | 979                                                      | 12,57 | 174.389.326,71   | 13,11 | 1,769%                        | 394,418                          |
| 2047                                   | 554                                                      | 7,11  | 107.025.938,89   | 8,05  | 94                                              | 13,37 | 65.871,51        | 17,75 | 554                                                      | 7,11  | 106.960.067,38   | 8,04  | 1,489%                        | 406,904                          |
| 2048                                   | 358                                                      | 4,59  | 72.257.026,28    | 5,43  | 47                                              | 6,69  | 23.118,30        | 6,23  | 358                                                      | 4,60  | 72.233.907,98    | 5,43  | 1,573%                        | 417,497                          |
| 2049                                   | 267                                                      | 3,43  | 52.920.825,45    | 3,98  | 18                                              | 2,56  | 6.089,64         | 1,64  | 267                                                      | 3,43  | 52.914.735,81    | 3,98  | 1,531%                        | 431,477                          |
| 2050                                   | 642                                                      | 8,24  | 125.589.279,18   | 9,44  | 39                                              | 5,55  | 13.700,03        | 3,69  | 642                                                      | 8,24  | 125.575.579,15   | 9,44  | 1,639%                        | 444,063                          |
| 2051                                   | 1.676                                                    | 21,51 | 279.897.115,03   | 21,04 | 125                                             | 17,78 | 31.600,35        | 8,52  | 1.676                                                    | 21,51 | 279.865.514,68   | 21,05 | 2,509%                        | 454,068                          |

Medias ponderadas por el principal pendiente de vencimiento / Averages weighted by the outstanding principal.

Tipo Interés: Tipo de interés nominal anual / Interest Rate: Annual nominal interest rate.

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| Intervalos anuales<br><i>Annual Intervals</i>      | Saldo Vivo de Principal<br><i>Outstanding Principal Balance</i> |               |                         |               | Principal Vencido Impagado<br><i>Overdue Principal</i> |               |                         |               | Principal Pendiente Vencimiento<br><i>Outstanding Principal</i> |               |                         |               | Tipo Interés<br><i>Interest Rate</i> | Vida residual<br><i>Residual Life</i>   |
|----------------------------------------------------|-----------------------------------------------------------------|---------------|-------------------------|---------------|--------------------------------------------------------|---------------|-------------------------|---------------|-----------------------------------------------------------------|---------------|-------------------------|---------------|--------------------------------------|-----------------------------------------|
|                                                    | Num.                                                            | %             | Importe / <i>Amount</i> | %             | Num.                                                   | %             | Importe / <i>Amount</i> | %             | Num.                                                            | %             | Importe / <i>Amount</i> | %             | Media Pond.<br><i>W. Average</i>     | M. Pond. Meses<br><i>W. Avg. Months</i> |
| 2052                                               | 32                                                              | 0,41          | 4.554.594,17            | 0,34          | 2                                                      | 0,28          | 144,86                  | 0,04          | 32                                                              | 0,41          | 4.554.449,31            | 0,34          | 3,128%                               | 460,889                                 |
| <b>Total :</b>                                     | <b>7.792</b>                                                    | <b>100,00</b> | <b>1.330.080.666,11</b> | <b>100,00</b> | <b>703</b>                                             | <b>100,00</b> | <b>371.100,56</b>       | <b>100,00</b> | <b>7.791</b>                                                    | <b>100,00</b> | <b>1.329.709.565,55</b> | <b>100,00</b> |                                      |                                         |
| <b>Media Ponderada / <i>Weighted Average</i> :</b> |                                                                 |               |                         |               |                                                        |               |                         |               |                                                                 |               |                         |               | <b>1,882%</b>                        | <b>386,715</b>                          |
| <b>Media Simple / <i>Average</i> :</b>             |                                                                 |               | <b>170.698,24</b>       |               |                                                        |               | <b>527,88</b>           |               |                                                                 |               | <b>170.672,52</b>       |               | <b>1,989%</b>                        | <b>380,956</b>                          |
| <b>Mínimo / <i>Minimum</i> :</b>                   |                                                                 |               | <b>3,72</b>             |               |                                                        |               | <b>3,72</b>             |               |                                                                 |               | <b>20.791,06</b>        |               | <b>0,734%</b>                        | <b>28/02/2021</b>                       |
| <b>Máximo / <i>Maximum</i> :</b>                   |                                                                 |               | <b>1.955.968,58</b>     |               |                                                        |               | <b>6.642,48</b>         |               |                                                                 |               | <b>1.955.968,58</b>     |               | <b>6,970%</b>                        | <b>31/01/2052</b>                       |