

BBVA RMBS 11 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Intervalos de Fecha de Formalización / Distribution by Arrangement Date Intervals

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

Fecha / Date: 31/08/2013

Divisa / Currency: EUR

| Intervalos anuales Annual Intervals | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | Tipo Interés Interest Rate | Antigüedad Age |
|---|--|---------------|-------------------------|---------------|---|---------------|-------------------|---------------|--|---------------|-------------------------|---------------|-------------------------------|----------------------------------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Media Pond. W. Average | M. Pond. Meses W. Avg. Months |
| 2002 | 1 | 0,01 | 75.840,14 | 0,01 | 0 | 0,00 | 0,00 | 0,00 | 1 | 0,01 | 75.840,14 | 0,01 | 1,578% | 132,183 |
| 2003 | 15 | 0,19 | 2.253.842,50 | 0,17 | 3 | 0,43 | 1.046,84 | 0,28 | 15 | 0,19 | 2.252.795,66 | 0,17 | 1,490% | 120,875 |
| 2004 | 108 | 1,39 | 15.935.251,05 | 1,20 | 11 | 1,56 | 5.286,34 | 1,42 | 108 | 1,39 | 15.929.964,71 | 1,20 | 1,334% | 108,183 |
| 2005 | 378 | 4,85 | 64.289.672,41 | 4,83 | 41 | 5,83 | 22.369,40 | 6,03 | 378 | 4,85 | 64.267.303,01 | 4,83 | 1,440% | 97,782 |
| 2006 | 675 | 8,66 | 120.110.703,03 | 9,03 | 92 | 13,09 | 75.043,27 | 20,22 | 675 | 8,66 | 120.035.659,76 | 9,03 | 1,439% | 86,389 |
| 2007 | 700 | 8,98 | 139.441.480,21 | 10,48 | 116 | 16,50 | 87.057,99 | 23,46 | 699 | 8,97 | 139.354.422,22 | 10,48 | 1,432% | 73,502 |
| 2008 | 413 | 5,30 | 84.438.485,21 | 6,35 | 60 | 8,53 | 28.917,33 | 7,79 | 413 | 5,30 | 84.409.567,88 | 6,35 | 1,437% | 63,041 |
| 2009 | 333 | 4,27 | 62.854.493,00 | 4,73 | 30 | 4,27 | 14.117,58 | 3,80 | 333 | 4,27 | 62.840.375,42 | 4,73 | 1,391% | 48,254 |
| 2010 | 1.372 | 17,61 | 248.707.970,50 | 18,70 | 92 | 13,09 | 52.737,24 | 14,21 | 1.372 | 17,61 | 248.655.233,26 | 18,70 | 1,560% | 36,014 |
| 2011 | 3.713 | 47,65 | 580.758.384,02 | 43,66 | 253 | 35,99 | 83.799,78 | 22,58 | 3.713 | 47,66 | 580.674.584,24 | 43,67 | 2,386% | 26,050 |
| 2012 | 84 | 1,08 | 11.214.544,04 | 0,84 | 5 | 0,71 | 724,79 | 0,20 | 84 | 1,08 | 11.213.819,25 | 0,84 | 2,712% | 19,482 |
| Total : | 7.792 | 100,00 | 1.330.080.666,11 | 100,00 | 703 | 100,00 | 371.100,56 | 100,00 | 7.791 | 100,00 | 1.329.709.565,55 | 100,00 | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 1,882% | 46,293 |
| Media Simple / Average : | | | 170.698,24 | | | | 527,88 | | | | 170.672,52 | | 1,989% | 44,497 |
| Mínimo / Minimum : | | | 3,72 | | | | 3,72 | | | | 20.791,06 | | 0,734% | 28/08/2002 |
| Máximo / Maximum : | | | 1.955.968,58 | | | | 6.642,48 | | | | 1.955.968,58 | | 6,970% | 30/01/2012 |