

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: 31/01/2016

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 | 69.345,72 | 0,01 | 0 | 0,00 | 0,00 | 0,00 | 1 | 0,01 | 69.345,72 | 0,01 | 1,178% | 161,210 |
| 2003 | 14 | 0,19 | 1.948.894,19 | 0,16 | 3 | 0,42 | 1.062,31 | 0,13 | 14 | 0,19 | 1.947.831,88 | 0,16 | 1,024% | 149,754 |
| 2004 | 106 | 1,41 | 14.111.131,93 | 1,18 | 11 | 1,55 | 9.900,02 | 1,21 | 106 | 1,41 | 14.101.231,91 | 1,18 | 0,893% | 137,136 |
| 2005 | 358 | 4,78 | 56.207.836,21 | 4,72 | 41 | 5,79 | 63.493,63 | 7,74 | 358 | 4,78 | 56.144.342,58 | 4,72 | 0,981% | 126,776 |
| 2006 | 630 | 8,40 | 104.070.280,76 | 8,74 | 86 | 12,15 | 81.881,92 | 9,98 | 630 | 8,41 | 103.988.398,84 | 8,73 | 1,019% | 115,460 |
| 2007 | 648 | 8,64 | 121.123.343,76 | 10,17 | 106 | 14,97 | 124.826,15 | 15,22 | 648 | 8,65 | 120.998.517,61 | 10,16 | 0,985% | 102,476 |
| 2008 | 390 | 5,20 | 75.241.650,69 | 6,32 | 48 | 6,78 | 111.642,75 | 13,61 | 389 | 5,19 | 75.130.007,94 | 6,31 | 0,919% | 92,042 |
| 2009 | 326 | 4,35 | 57.162.806,59 | 4,80 | 42 | 5,93 | 29.122,07 | 3,55 | 326 | 4,35 | 57.133.684,52 | 4,80 | 0,907% | 77,332 |
| 2010 | 1.338 | 17,85 | 224.239.253,88 | 18,82 | 96 | 13,56 | 146.884,86 | 17,90 | 1.338 | 17,85 | 224.092.369,02 | 18,82 | 0,805% | 65,001 |
| 2011 | 3.605 | 48,09 | 526.951.249,20 | 44,23 | 270 | 38,14 | 250.738,67 | 30,56 | 3.604 | 48,09 | 526.700.510,53 | 44,24 | 1,318% | 55,077 |
| 2012 | 81 | 1,08 | 10.285.889,26 | 0,86 | 5 | 0,71 | 805,18 | 0,10 | 81 | 1,08 | 10.285.084,08 | 0,86 | 1,632% | 48,517 |
| 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% | 74,894 |
| Media Simple / Average : | | | 158.918,46 | | | | 1.158,70 | | | | 158.851,41 | | 1,155% | 73,136 |
| Mínimo / Minimum : | | | 252,60 | | | | 39,39 | | | | 1.375,13 | | 0,100% | 28/08/2002 |
| Máximo / Maximum : | | | 1.607.847,41 | | | | 57.695,59 | | | | 1.607.847,41 | | 6,970% | 30/01/2012 |