

## BBVA RMBS 11 Fondo de Titulización de Activos

Cartera de Activos Titulizados / *Portfolio of Securitised Assets*

Distribución por Indices de Referencia / *Distribution by Reference Indexes*

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

Fecha / *Date*: 30/09/2021

Divisa / *Currency*: EUR

| Indices de Referencia<br><i>Reference Indexes</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 Int.<br><i>Int. Rate</i> | Margen s/Índice<br><i>Margin o/Index</i> |       |       |
|---|---|---------------|-------------------------|---------------|--|---------------|-------------------------|---------------|---|---------------|-------------------------|---------------|-------------------------------|--|-------|-------|
|   | Num.  | %             | Importe / <i>Amount</i> | %             | Num.   | %             | Importe / <i>Amount</i> | %             | Num.  | %             | Importe / <i>Amount</i> | %             | Med.Pond.<br><i>W. Avg.</i>   | M.Pond.<br><i>W. Avg.</i>                | Min.  | Max.  |
| Interés Variable<br><i>Floating Interest</i>  | 6.477   | 100,00        | 828.552.074,79          | 100,00        | 507  | 100,00        | 3.665.779,78            | 100,00        | 6.453   | 100,00        | 824.886.295,01          | 100,00        | 0,473%                        |  |       |       |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br><i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 6.448   | 99,55         | 824.846.181,78          | 99,55         | 505  | 99,61         | 3.664.984,64            | 99,98         | 6.424   | 99,55         | 821.181.197,14          | 99,55         | 0,468%                        | 0,946                                    | 0,250 | 3,500 |
| M. Hipotecario Conjunto de Entidades<br><i>Mortgage Market: All Institutions</i>        | 29  | 0,45          | 3.705.893,01            | 0,45          | 2  | 0,39          | 795,14                  | 0,02          | 29  | 0,45          | 3.705.097,87            | 0,45          | 1,667%                        | 0,081                                    | 0,000 | 2,250 |
| <b>Total :</b>  | <b>6.477</b>  | <b>100,00</b> | <b>828.552.074,79</b>   | <b>100,00</b> | <b>507</b>   | <b>100,00</b> | <b>3.665.779,78</b>     | <b>100,00</b> | <b>6.453</b>  | <b>100,00</b> | <b>824.886.295,01</b>   | <b>100,00</b> |                               |  |       |       |
| Media Ponderada / <i>Weighted Average</i> :   |   |               |                         |               |  |               |                         |               |   |               |                         |               | 0,473%                        |  |       |       |
| Media Simple / <i>Average</i> :   |   |               | 127.922,20              |               |  |               | 7.230,33                |               |   |               | 127.829,89              |               | 0,511%                        |  |       |       |
| Mínimo / <i>Minimum</i> :   |   |               | 468,74                  |               |  |               | 96,27                   |               |   |               | 468,74                  |               | 0,000%                        |  |       |       |
| Máximo / <i>Maximum</i> :   |   |               | 990.808,54              |               |  |               | 265.362,57              |               |   |               | 986.467,69              |               | 3,777%                        |  |       |       |

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.*