

## 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: 31/12/2013

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 | Antigüedad<br>Age                |
|----------------------------------------|----------------------------------------------------------|---------------|-------------------------|---------------|-------------------------------------------------|---------------|-------------------|---------------|----------------------------------------------------------|---------------|-------------------------|---------------|-------------------------------|----------------------------------|
|                                        | Num.                                                     | %             | Importe / Amount        | %             | Num.                                            | %             | Importe / Amount  | %             | Num.                                                     | %             | Importe / Amount        | %             | Media Pond.<br>W. Average     | M. Pond. Meses<br>W. Avg. Months |
| 2002                                   | 1                                                        | 0,01          | 74.971,66               | 0,01          | 0                                               | 0,00          | 0,00              | 0,00          | 1                                                        | 0,01          | 74.971,66               | 0,01          | 1,591%                        | 136,193                          |
| 2003                                   | 15                                                       | 0,19          | 2.226.885,76            | 0,17          | 3                                               | 0,43          | 1.340,54          | 0,32          | 15                                                       | 0,19          | 2.225.545,22            | 0,17          | 1,427%                        | 124,885                          |
| 2004                                   | 108                                                      | 1,39          | 15.722.234,70           | 1,20          | 13                                              | 1,88          | 7.629,30          | 1,83          | 108                                                      | 1,39          | 15.714.605,40           | 1,20          | 1,312%                        | 112,184                          |
| 2005                                   | 377                                                      | 4,86          | 63.505.754,25           | 4,84          | 50                                              | 7,24          | 29.529,93         | 7,09          | 377                                                      | 4,86          | 63.476.224,32           | 4,84          | 1,399%                        | 101,781                          |
| 2006                                   | 669                                                      | 8,63          | 117.956.375,92          | 9,00          | 96                                              | 13,89         | 86.267,74         | 20,72         | 669                                                      | 8,63          | 117.870.108,18          | 8,99          | 1,415%                        | 90,416                           |
| 2007                                   | 687                                                      | 8,86          | 136.045.555,42          | 10,38         | 109                                             | 15,77         | 98.401,41         | 23,63         | 687                                                      | 8,86          | 135.947.154,01          | 10,37         | 1,379%                        | 77,485                           |
| 2008                                   | 410                                                      | 5,29          | 83.144.548,30           | 6,34          | 64                                              | 9,26          | 30.627,10         | 7,35          | 410                                                      | 5,29          | 83.113.921,20           | 6,34          | 1,333%                        | 67,043                           |
| 2009                                   | 332                                                      | 4,28          | 62.063.377,45           | 4,73          | 32                                              | 4,63          | 20.097,09         | 4,83          | 332                                                      | 4,28          | 62.043.280,36           | 4,73          | 1,361%                        | 52,256                           |
| 2010                                   | 1.366                                                    | 17,62         | 245.094.850,56          | 18,69         | 91                                              | 13,17         | 56.757,17         | 13,63         | 1.366                                                    | 17,62         | 245.038.093,39          | 18,70         | 1,442%                        | 40,018                           |
| 2011                                   | 3.704                                                    | 47,78         | 574.155.905,06          | 43,79         | 228                                             | 33,00         | 84.774,68         | 20,36         | 3.704                                                    | 47,78         | 574.071.130,38          | 43,80         | 2,355%                        | 30,060                           |
| 2012                                   | 84                                                       | 1,08          | 11.128.750,59           | 0,85          | 5                                               | 0,72          | 1.024,57          | 0,25          | 84                                                       | 1,08          | 11.127.726,02           | 0,85          | 2,692%                        | 23,493                           |
| <b>Total :</b>                         | <b>7.753</b>                                             | <b>100,00</b> | <b>1.311.119.209,67</b> | <b>100,00</b> | <b>691</b>                                      | <b>100,00</b> | <b>416.449,53</b> | <b>100,00</b> | <b>7.753</b>                                             | <b>100,00</b> | <b>1.310.702.760,14</b> | <b>100,00</b> |                               |                                  |
| Media Ponderada / Weighted Average :   |                                                          |               |                         |               |                                                 |               |                   |               |                                                          |               |                         |               |                               |                                  |
| Media Simple / Average :               |                                                          |               |                         |               |                                                 |               |                   |               |                                                          |               |                         |               |                               |                                  |
| Mínimo / Minimum :                     |                                                          |               |                         |               |                                                 |               |                   |               |                                                          |               |                         |               |                               |                                  |
| Máximo / Maximum :                     |                                                          |               |                         |               |                                                 |               |                   |               |                                                          |               |                         |               |                               |                                  |
|                                        |                                                          |               | 169.111,21              |               |                                                 |               | 602,68            |               |                                                          |               | 169.057,50              |               | 1,829%                        | 50,233                           |
|                                        |                                                          |               | 20.605,34               |               |                                                 |               | 0,25              |               |                                                          |               | 20.605,34               |               | 1,932%                        | 48,427                           |
|                                        |                                                          |               | 1.920.856,44            |               |                                                 |               | 11.826,31         |               |                                                          |               | 1.909.030,13            |               | 0,756%                        | 28/08/2002                       |
|                                        |                                                          |               |                         |               |                                                 |               |                   |               |                                                          |               |                         |               | 6,970%                        | 30/01/2012                       |