

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*: 31/12/2018

Divisa / *Currency*: EUR

| Indices de Referencia <i>Reference Indexes</i> | Saldo Vivo de Principal <i>Outstanding Principal Balance</i> | | | | Principal Vencido Impagado <i>Overdue Principal</i> | | | | Principal Pendiente Vencimiento <i>Outstanding Principal</i> | | | | Tipo Int. <i>Int. Rate</i> | Margen s/Indice <i>Margin o/Index</i> | | |
|---|---|---------------|-------------------------|---------------|--|---------------|-------------------------|---------------|---|---------------|-------------------------|---------------|-------------------------------|--|-------|-------|
| | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Med.Pond. <i>W. Avg.</i> | M.Pond. <i>W. Avg.</i> | Min. | Max. |
| Interés Variable <i>Floating Interest</i> | 7.050 | 100,00 | 1.007.480.400,39 | 100,00 | 415 | 100,00 | 1.426.916,79 | 100,00 | 7.045 | 100,00 | 1.006.053.483,60 | 100,00 | 0,775% | | | |
| EURIBOR/MIBOR a 1 año (M. Hipotecario) <i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 7.019 | 99,56 | 1.003.064.487,66 | 99,56 | 411 | 99,04 | 1.407.252,84 | 98,62 | 7.014 | 99,56 | 1.001.657.234,82 | 99,56 | 0,770% | 0,932 | 0,250 | 3,800 |
| M. Hipotecario Conjunto de Entidades <i>Mortgage Market: All Institutions</i> | 31 | 0,44 | 4.415.912,73 | 0,44 | 4 | 0,96 | 19.663,95 | 1,38 | 31 | 0,44 | 4.396.248,78 | 0,44 | 2,006% | 0,086 | 0,000 | 2,250 |
| Total : | 7.050 | 100,00 | 1.007.480.400,39 | 100,00 | 415 | 100,00 | 1.426.916,79 | 100,00 | 7.045 | 100,00 | 1.006.053.483,60 | 100,00 | | | | |
| Media Ponderada / <i>Weighted Average</i> : | | | | | | | | | | | | | 0,775% | | | |
| Media Simple / <i>Average</i> : | | | 142.905,02 | | | | 3.438,35 | | | | 142.803,90 | | 0,816% | | | |
| Mínimo / <i>Minimum</i> : | | | 3.387,03 | | | | 57,36 | | | | 3.387,03 | | 0,070% | | | |
| Máximo / <i>Maximum</i> : | | | 1.127.095,00 | | | | 260.814,43 | | | | 1.123.117,82 | | 4,112% | | | |