

## BBVA RMBS 11 Fondo de Titulización de Activos

### Cartera de Activos Titulizados / Portfolio of Securitised Assets

#### Distribución por Intervalos de Tipos de Interés Nominal Anual / Distribution by Nominal Annual Interest Rate Intervals

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

Fecha / Date: 31/12/2021

Divisa / Currency: EUR

| Intervalos de Tipos de Interés<br>Interest Rate Intervals | Saldo Vivo de Principal<br>Outstanding Principal Balance |               |                       |               | Principal Vencido Impagado<br>Overdue Principal |               |                     |               | Principal Pendiente Vencimiento<br>Outstanding Principal |               |                       |               | % Tipo de Interés<br>% Interest Rate |       |       |              |
|---|--|---------------|-----------------------|---------------|---|---------------|---------------------|---------------|--|---------------|-----------------------|---------------|--------------------------------------|-------|-------|--------------|
|   | Num.   | %             | Importe / Amount      | %             | Num.  | %             | Importe / Amount    | %             | Num.   | %             | Importe / Amount      | %             | Med.Pond.<br>W. Avg.                 | Min.  | Max.  |              |
| 0,000 0,499   | 3.621  | 56,54         | 483.883.022,80        | 59,82         | 105   | 36,33         | 903.791,83          | 23,40         | 3.616  | 56,70         | 482.979.230,97        | 59,99         | 0,196                                | 0,000 | 0,495 |              |
| 0,500 0,999   | 1.750  | 27,33         | 213.864.891,53        | 26,44         | 112   | 38,75         | 1.532.331,11        | 39,67         | 1.738  | 27,25         | 212.332.560,42        | 26,37         | 0,669                                | 0,502 | 0,983 |              |
| 1,000 1,499   | 765  | 11,95         | 84.392.532,68         | 10,43         | 43  | 14,88         | 761.122,77          | 19,70         | 760  | 11,92         | 83.631.409,91         | 10,39         | 1,171                                | 1,002 | 1,489 |              |
| 1,500 1,999   | 222  | 3,47          | 22.715.545,93         | 2,81          | 22  | 7,61          | 547.270,23          | 14,17         | 218  | 3,42          | 22.168.275,70         | 2,75          | 1,633                                | 1,502 | 1,983 |              |
| 2,000 2,499   | 35   | 0,55          | 3.162.218,08          | 0,39          | 4   | 1,38          | 117.652,57          | 3,05          | 34   | 0,53          | 3.044.565,51          | 0,38          | 2,178                                | 2,002 | 2,468 |              |
| 2,500 2,999   | 8  | 0,12          | 711.599,41            | 0,09          | 2   | 0,69          | 501,80              | 0,01          | 8  | 0,13          | 711.097,61            | 0,09          | 2,551                                | 2,509 | 2,673 |              |
| 3,000 3,499   | 2  | 0,03          | 75.565,60             | 0,01          | 0   | 0,00          | 0,00                | 0,00          | 2  | 0,03          | 75.565,60             | 0,01          | 3,013                                | 3,000 | 3,016 |              |
| 3,500 3,999   | 1  | 0,02          | 129.203,08            | 0,02          | 1   | 0,35          | 383,59              | 0,01          | 1  | 0,02          | 128.819,49            | 0,02          | 3,777                                | 3,777 | 3,777 |              |
| <b>Total :</b>  | <b>6.404</b>   | <b>100,00</b> | <b>808.934.579,11</b> | <b>100,00</b> | <b>289</b>                                      | <b>100,00</b> | <b>3.863.053,90</b> | <b>100,00</b> | <b>6.377</b>   | <b>100,00</b> | <b>805.071.525,21</b> | <b>100,00</b> |                                      |       |       |              |
| <b>Media Ponderada / Weighted Average :</b>               |  |               |                       |               |   |               |                     |               |  |               |                       |               |                                      |       |       | <b>0,472</b> |
| <b>Media Simple / Average :</b>                           |  |               | <b>126.317,08</b>     |               |   |               | <b>13.366,97</b>    |               |  |               | <b>126.246,12</b>     |               |                                      |       |       | <b>0,510</b> |
| <b>Mínimo / Minimum :</b>                                 |  |               | <b>232,03</b>         |               |   |               | <b>20,15</b>        |               |  |               | <b>232,03</b>         |               |                                      |       |       | <b>0,000</b> |
| <b>Máximo / Maximum :</b>                                 |  |               | <b>973.429,57</b>     |               |   |               | <b>265.362,57</b>   |               |  |               | <b>973.429,57</b>     |               |                                      |       |       | <b>3,777</b> |