

# BBVA RMBS 11 Fondo de Titulización de Activos

## Cartera de Activos Titulizados / Portfolio of Securitised Assets

### Situación de impagados: Clasificación por Primera Cuota Vencida y no Pagada / Current delinquency: Classification by First Overdue Instalment

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

Fecha / Date: 11/10/2018

Divisa / Currency: EUR

| Antigüedad<br>Aging                                      | Deuda Vencida<br>Overdue Debt |                     |                       |                  |                     |               | Deuda Pendiente de Vencer<br>Outstanding Debt |               |                | Deuda total<br>Total Debt |               |                           | Garantía<br>Security | % Deuda/Tasación<br>% Loan to Value |                    |
|--|-------------------------------|---------------------|-----------------------|------------------|---------------------|---------------|---|---------------|----------------|---------------------------|---------------|---------------------------|----------------------|-------------------------------------|--------------------|
|  | Num.                          | Principal           | Intereses<br>Interest | Otros<br>Other   | Total               | %             | Principal                                     | %             | Otros<br>Other | Principal                 | %             | Deuda total<br>Total Debt | V. Tasación<br>Value | s/Principal<br>o/Principal          | s/Total<br>o/Total |
| <b>Impagados / Delinquencies</b>                         |                               |                     |                       |                  |                     |               |   |               |                |                           |               |                           |                      |                                     |                    |
| De > 0 a ≤ 1 Mes<br>Up to 1 month                        | 113                           | 38.708,46           | 8.044,53              | 0,00             | 46.752,99           | 3,29          | 16.533.418,34                                 | 53,67         | 0,00           | 16.572.126,80             | 51,95         | 16.580.171,33             | 23.082.662,24        | 71,7947                             | 71,8295            |
| De > 1 a ≤ 2 Meses<br>from > 1 to ≤ 2 months             | 33                            | 19.461,32           | 4.970,34              | 0,00             | 24.431,66           | 1,72          | 4.031.918,58                                  | 13,09         | 0,00           | 4.051.379,90              | 12,70         | 4.056.350,24              | 5.303.069,90         | 76,3969                             | 76,4906            |
| De > 2 a ≤ 3 Meses<br>from > 2 to ≤ 3 months             | 22                            | 23.247,46           | 5.700,14              | 0,00             | 28.947,60           | 2,04          | 2.952.518,88                                  | 9,58          | 0,00           | 2.975.766,34              | 9,33          | 2.981.466,48              | 4.008.301,60         | 74,2401                             | 74,3823            |
| De > 3 a ≤ 6 Meses<br>from > 3 to ≤ 6 months             | 5                             | 5.630,88            | 1.370,71              | 0,00             | 7.001,59            | 0,49          | 418.132,76                                    | 1,36          | 0,00           | 423.763,64                | 1,33          | 425.134,35                | 591.472,95           | 71,6455                             | 71,8772            |
| De > 6 a < 12 Meses<br>from > 6 to < 12 months           | 7                             | 27.042,93           | 5.143,62              | 1.636,60         | 33.823,15           | 2,38          | 633.927,74                                    | 2,06          | 0,00           | 660.970,67                | 2,07          | 667.750,89                | 1.120.420,32         | 58,9931                             | 59,5982            |
| De ≥ 12 a < 18 Meses<br>from ≥ 12 to < 18 months         | 11                            | 39.603,46           | 17.485,03             | 5.040,81         | 62.129,30           | 4,38          | 1.445.414,21                                  | 4,69          | 0,00           | 1.485.017,67              | 4,66          | 1.507.543,51              | 1.888.351,72         | 78,6409                             | 79,8338            |
| De ≥ 18 a < 24 Meses<br>from ≥ 18 to < 24 months         | 7                             | 43.567,97           | 13.029,55             | 4.543,82         | 61.141,34           | 4,31          | 709.568,23                                    | 2,30          | 0,00           | 753.136,20                | 2,36          | 770.709,57                | 982.377,66           | 76,6646                             | 78,4535            |
| De ≥ 2 Años<br>from ≥ 2 years                            | 33                            | 899.811,40          | 209.139,51            | 45.879,58        | 1.154.830,49        | 81,38         | 4.079.206,39                                  | 13,24         | 0,00           | 4.979.017,79              | 15,61         | 5.234.036,88              | 5.291.711,30         | 94,0909                             | 98,9101            |
| <b>Subtotal :</b>  | <b>231</b>                    | <b>1.097.073,88</b> | <b>264.883,43</b>     | <b>57.100,81</b> | <b>1.419.058,12</b> | <b>100,00</b> | <b>30.804.105,13</b>                          | <b>100,00</b> | <b>0,00</b>    | <b>31.901.179,01</b>      | <b>100,00</b> | <b>32.223.163,25</b>      | <b>42.268.367,69</b> | <b>75,4729</b>                      | <b>76,2347</b>     |
| <b>Dudosos (subjettivos) / Doubt debts (subjectives)</b> |                               |                     |                       |                  |                     |               |   |               |                |                           |               |                           |                      |                                     |                    |
|  | 0                             | 0,00                | 0,00                  | 0,00             | 0,00                | 0,00          | 0,00  | 0,00          | 0,00           | 0,00                      | 0,00          | 0,00                      | 0,00                 | 0,0000                              | 0,0000             |
| <b>Subtotal :</b>  | <b>0</b>                      | <b>0,00</b>         | <b>0,00</b>           | <b>0,00</b>      | <b>0,00</b>         | <b>0,00</b>   | <b>0,00</b>                                   | <b>0,00</b>   | <b>0,00</b>    | <b>0,00</b>               | <b>0,00</b>   | <b>0,00</b>               | <b>0,00</b>          | <b>0,0000</b>                       | <b>0,0000</b>      |
| <b>Total :</b>   | <b>231</b>                    | <b>1.097.073,88</b> | <b>264.883,43</b>     | <b>57.100,81</b> | <b>1.419.058,12</b> |               | <b>30.804.105,13</b>                          |               | <b>0,00</b>    | <b>31.901.179,01</b>      |               | <b>32.223.163,25</b>      | <b>42.268.367,69</b> | <b>75,4729</b>                      | <b>76,2347</b>     |