

## BBVA RMBS 12 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 (PHs/CTHs) / Residential mortgage loans

Fecha / Date: 31/12/2017

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 | 10.142                                                   | 35,48  | 1.378.547.146,65 | 40,09  | 191                                             | 11,09  | 169.935,78       | 7,26   | 10.142                                                   | 35,48  | 1.378.377.210,87 | 40,11  | 0,348                                | 0,000 | 0,496 |
| 0,500                                                     | 0,999 | 13.593                                                   | 47,55  | 1.548.060.164,19 | 45,02  | 1.116                                           | 64,77  | 1.585.750,20     | 67,72  | 13.591                                                   | 47,54  | 1.546.474.413,99 | 45,01  | 0,682                                | 0,500 | 0,996 |
| 1,000                                                     | 1,499 | 1.506                                                    | 5,27   | 172.608.760,29   | 5,02   | 152                                             | 8,82   | 287.850,24       | 12,29  | 1.506                                                    | 5,27   | 172.320.910,05   | 5,02   | 1,195                                | 1,001 | 1,496 |
| 1,500                                                     | 1,999 | 1.647                                                    | 5,76   | 170.258.166,13   | 4,95   | 121                                             | 7,02   | 92.203,53        | 3,94   | 1.647                                                    | 5,76   | 170.165.962,60   | 4,95   | 1,730                                | 1,501 | 1,997 |
| 2,000                                                     | 2,499 | 797                                                      | 2,79   | 78.044.583,61    | 2,27   | 58                                              | 3,37   | 156.956,28       | 6,70   | 796                                                      | 2,78   | 77.887.627,33    | 2,27   | 2,213                                | 2,001 | 2,496 |
| 2,500                                                     | 2,999 | 338                                                      | 1,18   | 36.095.854,79    | 1,05   | 23                                              | 1,33   | 7.147,34         | 0,31   | 338                                                      | 1,18   | 36.088.707,45    | 1,05   | 2,684                                | 2,500 | 2,996 |
| 3,000                                                     | 3,499 | 106                                                      | 0,37   | 10.981.228,70    | 0,32   | 7                                               | 0,41   | 2.039,58         | 0,09   | 106                                                      | 0,37   | 10.979.189,12    | 0,32   | 3,188                                | 3,000 | 3,481 |
| 3,500                                                     | 3,999 | 35                                                       | 0,12   | 2.920.266,06     | 0,08   | 5                                               | 0,29   | 6.549,08         | 0,28   | 35                                                       | 0,12   | 2.913.716,98     | 0,08   | 3,638                                | 3,500 | 3,946 |
| 4,000                                                     | 4,499 | 12                                                       | 0,04   | 1.139.545,67     | 0,03   | 1                                               | 0,06   | 107,11           | 0,00   | 12                                                       | 0,04   | 1.139.438,56     | 0,03   | 4,225                                | 4,000 | 4,494 |
| 4,500                                                     | 4,999 | 28                                                       | 0,10   | 3.835.575,56     | 0,11   | 2                                               | 0,12   | 559,58           | 0,02   | 28                                                       | 0,10   | 3.835.015,98     | 0,11   | 4,876                                | 4,500 | 4,990 |
| 5,000                                                     | 5,499 | 137                                                      | 0,48   | 13.323.945,77    | 0,39   | 16                                              | 0,93   | 11.129,43        | 0,48   | 137                                                      | 0,48   | 13.312.816,34    | 0,39   | 5,204                                | 5,000 | 5,486 |
| 5,500                                                     | 5,999 | 192                                                      | 0,67   | 18.001.674,15    | 0,52   | 26                                              | 1,51   | 20.383,79        | 0,87   | 192                                                      | 0,67   | 17.981.290,36    | 0,52   | 5,745                                | 5,500 | 5,970 |
| 6,000                                                     | 6,499 | 52                                                       | 0,18   | 4.344.632,06     | 0,13   | 5                                               | 0,29   | 995,64           | 0,04   | 52                                                       | 0,18   | 4.343.636,42     | 0,13   | 6,165                                | 6,000 | 6,470 |
| 6,500                                                     | 6,999 | 4                                                        | 0,01   | 263.072,42       | 0,01   | 0                                               | 0,00   | 0,00             | 0,00   | 4                                                        | 0,01   | 263.072,42       | 0,01   | 6,578                                | 6,500 | 6,650 |
| Total :                                                   |       | 28.589                                                   | 100,00 | 3.438.424.616,05 | 100,00 | 1.723                                           | 100,00 | 2.341.607,58     | 100,00 | 28.586                                                   | 100,00 | 3.436.083.008,47 | 100,00 |                                      |       |       |
| Media Ponderada / Weighted Average :                      |       |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 0,749                                |       |       |
| Media Simple / Average :                                  |       |                                                          |        | 120.270,89       |        |                                                 |        | 1.359,03         |        |                                                          |        | 120.201,60       |        | 0,807                                |       |       |
| Mínimo / Minimum :                                        |       |                                                          |        | 134,42           |        |                                                 |        | 18,10            |        |                                                          |        | 134,42           |        | 0,000                                |       |       |
| Máximo / Maximum :                                        |       |                                                          |        | 1.005.415,91     |        |                                                 |        | 118.825,91       |        |                                                          |        | 1.005.415,91     |        | 6,650                                |       |       |