

## BBVA RMBS 12 Fondo de Titulización de Activos

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

#### Distribución por Intervalos de Fecha de Vencimiento Final / Distribution by Final Maturity Date Intervals

Activos / Assets: Préstamos hipotecarios vivienda (PHs/CTHs) / Residential mortgage loans (PTCs/MCs)

Fecha / Date: 31/10/2021

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 | Vida residual<br>Residual Life   |
|----------------------------------------|----------------------------------------------------------|-------|------------------|-------|-------------------------------------------------|-------|------------------|-------|----------------------------------------------------------|-------|------------------|-------|-------------------------------|----------------------------------|
|                                        | Num.                                                     | %     | Importe / Amount | %     | Num.                                            | %     | Importe / Amount | %     | Num.                                                     | %     | Importe / Amount | %     | Media Pond.<br>W. Average     | M. Pond. Meses<br>W. Avg. Months |
| 2021                                   | 5                                                        | 0,02  | 6.604,98         | 0,00  | 0                                               | 0,00  | 0,00             | 0,00  | 5                                                        | 0,02  | 6.604,98         | 0,00  | 0,314%                        | 1,532                            |
| 2022                                   | 90                                                       | 0,35  | 706.065,26       | 0,03  | 3                                               | 0,24  | 2.560,40         | 0,03  | 90                                                       | 0,35  | 703.504,86       | 0,03  | 0,834%                        | 10,865                           |
| 2023                                   | 150                                                      | 0,59  | 2.158.350,35     | 0,08  | 6                                               | 0,47  | 14.222,06        | 0,19  | 150                                                      | 0,59  | 2.144.128,29     | 0,08  | 0,600%                        | 20,797                           |
| 2024                                   | 177                                                      | 0,70  | 3.530.126,10     | 0,14  | 4                                               | 0,32  | 27.314,44        | 0,37  | 177                                                      | 0,70  | 3.502.811,66     | 0,14  | 0,390%                        | 33,947                           |
| 2025                                   | 244                                                      | 0,96  | 6.663.999,90     | 0,26  | 6                                               | 0,47  | 88.263,30        | 1,20  | 243                                                      | 0,96  | 6.575.736,60     | 0,26  | 0,337%                        | 44,922                           |
| 2026                                   | 249                                                      | 0,98  | 7.541.665,95     | 0,30  | 6                                               | 0,47  | 3.168,13         | 0,04  | 249                                                      | 0,98  | 7.538.497,82     | 0,30  | 0,454%                        | 56,806                           |
| 2027                                   | 356                                                      | 1,40  | 13.210.760,78    | 0,52  | 19                                              | 1,50  | 140.960,38       | 1,92  | 354                                                      | 1,39  | 13.069.800,40    | 0,52  | 0,675%                        | 68,581                           |
| 2028                                   | 545                                                      | 2,14  | 23.717.078,12    | 0,93  | 20                                              | 1,58  | 58.139,72        | 0,79  | 544                                                      | 2,14  | 23.658.938,40    | 0,93  | 0,477%                        | 80,559                           |
| 2029                                   | 486                                                      | 1,91  | 23.189.742,17    | 0,91  | 16                                              | 1,27  | 10.947,54        | 0,15  | 486                                                      | 1,91  | 23.178.794,63    | 0,91  | 0,357%                        | 92,967                           |
| 2030                                   | 529                                                      | 2,08  | 31.312.461,14    | 1,23  | 9                                               | 0,71  | 101.093,73       | 1,38  | 528                                                      | 2,08  | 31.211.367,41    | 1,23  | 0,325%                        | 104,732                          |
| 2031                                   | 537                                                      | 2,11  | 33.073.183,36    | 1,30  | 21                                              | 1,66  | 21.353,82        | 0,29  | 537                                                      | 2,12  | 33.051.829,54    | 1,30  | 0,409%                        | 116,933                          |
| 2032                                   | 808                                                      | 3,18  | 49.397.657,21    | 1,94  | 40                                              | 3,16  | 383.965,16       | 5,23  | 805                                                      | 3,17  | 49.013.692,05    | 1,93  | 0,596%                        | 128,297                          |
| 2033                                   | 1.337                                                    | 5,26  | 92.946.647,80    | 3,65  | 57                                              | 4,51  | 232.396,70       | 3,16  | 1.336                                                    | 5,26  | 92.714.251,10    | 3,66  | 0,408%                        | 140,650                          |
| 2034                                   | 1.065                                                    | 4,19  | 77.720.955,71    | 3,06  | 36                                              | 2,85  | 73.273,51        | 1,00  | 1.064                                                    | 4,19  | 77.647.682,20    | 3,06  | 0,331%                        | 152,477                          |
| 2035                                   | 1.133                                                    | 4,45  | 84.348.871,58    | 3,32  | 61                                              | 4,83  | 507.296,52       | 6,91  | 1.129                                                    | 4,45  | 83.841.575,06    | 3,31  | 0,298%                        | 164,211                          |
| 2036                                   | 730                                                      | 2,87  | 64.211.747,25    | 2,52  | 33                                              | 2,61  | 40.018,14        | 0,54  | 730                                                      | 2,88  | 64.171.729,11    | 2,53  | 0,383%                        | 176,689                          |
| 2037                                   | 1.498                                                    | 5,89  | 143.449.329,06   | 5,64  | 85                                              | 6,72  | 845.162,69       | 11,51 | 1.494                                                    | 5,89  | 142.604.166,37   | 5,62  | 0,494%                        | 187,779                          |
| 2038                                   | 1.959                                                    | 7,70  | 193.466.090,07   | 7,61  | 113                                             | 8,94  | 993.414,92       | 13,53 | 1.950                                                    | 7,68  | 192.472.675,15   | 7,59  | 0,316%                        | 199,839                          |
| 2039                                   | 841                                                      | 3,31  | 88.217.893,78    | 3,47  | 34                                              | 2,69  | 22.997,96        | 0,31  | 841                                                      | 3,31  | 88.194.895,82    | 3,48  | 0,269%                        | 212,209                          |
| 2040                                   | 978                                                      | 3,84  | 105.553.067,59   | 4,15  | 43                                              | 3,40  | 356.999,51       | 4,86  | 975                                                      | 3,84  | 105.196.068,08   | 4,15  | 0,262%                        | 224,214                          |
| 2041                                   | 503                                                      | 1,98  | 57.095.376,40    | 2,24  | 28                                              | 2,22  | 82.567,15        | 1,12  | 503                                                      | 1,98  | 57.012.809,25    | 2,25  | 0,424%                        | 236,610                          |
| 2042                                   | 1.142                                                    | 4,49  | 123.992.397,97   | 4,87  | 52                                              | 4,11  | 255.593,46       | 3,48  | 1.140                                                    | 4,49  | 123.736.804,51   | 4,88  | 0,670%                        | 248,236                          |
| 2043                                   | 1.117                                                    | 4,39  | 130.506.095,28   | 5,13  | 61                                              | 4,83  | 437.940,56       | 5,96  | 1.113                                                    | 4,38  | 130.068.154,72   | 5,13  | 0,362%                        | 259,476                          |
| 2044                                   | 510                                                      | 2,00  | 64.306.927,55    | 2,53  | 17                                              | 1,34  | 40.460,21        | 0,55  | 510                                                      | 2,01  | 64.266.467,34    | 2,53  | 0,332%                        | 272,330                          |
| 2045                                   | 615                                                      | 2,42  | 79.152.437,05    | 3,11  | 16                                              | 1,27  | 24.736,66        | 0,34  | 615                                                      | 2,42  | 79.127.700,39    | 3,12  | 0,309%                        | 284,528                          |
| 2046                                   | 619                                                      | 2,43  | 82.246.907,21    | 3,23  | 31                                              | 2,45  | 46.692,83        | 0,64  | 619                                                      | 2,44  | 82.200.214,38    | 3,24  | 0,402%                        | 296,752                          |
| 2047                                   | 2.130                                                    | 8,37  | 287.544.674,31   | 11,31 | 135                                             | 10,68 | 1.282.715,31     | 17,47 | 2.124                                                    | 8,37  | 286.261.959,00   | 11,29 | 0,488%                        | 307,861                          |
| 2048                                   | 2.851                                                    | 11,21 | 380.759.778,22   | 14,97 | 201                                             | 15,90 | 1.086.179,18     | 14,79 | 2.844                                                    | 11,20 | 379.673.599,04   | 14,97 | 0,319%                        | 319,353                          |
| 2049                                   | 614                                                      | 2,41  | 82.788.403,03    | 3,25  | 50                                              | 3,96  | 24.676,65        | 0,34  | 614                                                      | 2,42  | 82.763.726,38    | 3,26  | 0,374%                        | 331,875                          |
| 2050                                   | 571                                                      | 2,24  | 79.523.343,86    | 3,13  | 17                                              | 1,34  | 10.182,22        | 0,14  | 571                                                      | 2,25  | 79.513.161,64    | 3,14  | 0,341%                        | 344,704                          |

Medias ponderadas por el principal pendiente de vencimiento / Averages weighted by the outstanding principal.

Tipo Interés: Tipo de interés nominal anual / Interest Rate: Annual nominal interest rate.

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|----------------------------------------|----------------------------------------------------------|--------|------------------|--------|-------------------------------------------------|--------|------------------|--------|----------------------------------------------------------|--------|------------------|--------|-------------------------------|----------------------------------|
|                                        | Num.                                                     | %      | Importe / Amount | %      | Num.                                            | %      | Importe / Amount | %      | Num.                                                     | %      | Importe / Amount | %      | Media Pond.<br>W. Average     | M. Pond. Meses<br>W. Avg. Months |
| 2051                                   | 317                                                      | 1,25   | 44.431.091,20    | 1,75   | 5                                               | 0,40   | 1.566,47         | 0,02   | 317                                                      | 1,25   | 44.429.524,73    | 1,75   | 0,625%                        | 356,043                          |
| 2052                                   | 654                                                      | 2,57   | 78.175.652,76    | 3,07   | 33                                              | 2,61   | 124.916,58       | 1,70   | 652                                                      | 2,57   | 78.050.736,18    | 3,08   | 1,414%                        | 369,068                          |
| 2053                                   | 77                                                       | 0,30   | 8.528.650,32     | 0,34   | 6                                               | 0,47   | 1.303,44         | 0,02   | 77                                                       | 0,30   | 8.527.346,88     | 0,34   | 1,892%                        | 377,562                          |
| Total :                                | 25.437                                                   | 100,00 | 2.543.474.033,32 | 100,00 | 1.264                                           | 100,00 | 7.343.079,35     | 100,00 | 25.386                                                   | 100,00 | 2.536.130.953,97 | 100,00 |                               |                                  |
| Media Ponderada / Weighted Average :   |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 0,431%                        | 248,909                          |
| Media Simple / Average :               |                                                          |        | 99.991,12        |        |                                                 |        | 5.809,40         |        |                                                          |        | 99.902,74        |        | 0,475%                        | 222,394                          |
| Mínimo / Minimum :                     |                                                          |        | 31,75            |        |                                                 |        | 44,05            |        |                                                          |        | 31,75            |        | 0,000%                        | 10/11/2021                       |
| Máximo / Maximum :                     |                                                          |        | 889.754,21       |        |                                                 |        | 360.527,69       |        |                                                          |        | 889.754,21       |        | 6,650%                        | 31/08/2053                       |