

## 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: 31/10/2014

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.  |       |
| 0,500   | 0,999  | 3.994         | 13,09            | 661.887.605,16          | 15,86   | 129          | 5,01             | 73.958,20           | 6,27   | 3.994         | 13,09            | 661.813.646,96          | 15,86                                | 0,901        | 0,562 | 0,999 |
| 1,000   | 1,499  | 18.111        | 59,37            | 2.501.791.737,09        | 59,94   | 1.433        | 55,65            | 708.543,09          | 60,10  | 18.111        | 59,37            | 2.501.083.194,00        | 59,94                                | 1,220        | 1,000 | 1,499 |
| 1,500   | 1,999  | 3.732         | 12,23            | 457.266.736,95          | 10,96   | 597          | 23,18            | 275.714,24          | 23,39  | 3.731         | 12,23            | 456.991.022,71          | 10,95                                | 1,642        | 1,500 | 1,992 |
| 2,000   | 2,499  | 1.242         | 4,07             | 161.369.587,78          | 3,87  | 101          | 3,92             | 29.544,77           | 2,51   | 1.242         | 4,07             | 161.340.043,01          | 3,87                                 | 2,208        | 2,004 | 2,494 |
| 2,500   | 2,999  | 683           | 2,24             | 84.427.917,20           | 2,02  | 52           | 2,02             | 17.838,85           | 1,51   | 683           | 2,24             | 84.410.078,35           | 2,02                                 | 2,723        | 2,504 | 2,992 |
| 3,000   | 3,499  | 970           | 3,18             | 97.181.601,98           | 2,33  | 94           | 3,65             | 31.950,30           | 2,71   | 970           | 3,18             | 97.149.651,68           | 2,33                                 | 3,231        | 3,000 | 3,493 |
| 3,500   | 3,999  | 626           | 2,05             | 76.885.887,13           | 1,84  | 46           | 1,79             | 13.033,47           | 1,11   | 626           | 2,05             | 76.872.853,66           | 1,84                                 | 3,713        | 3,500 | 3,993 |
| 4,000   | 4,499  | 209           | 0,69             | 22.713.117,03           | 0,54  | 21           | 0,82             | 5.846,13            | 0,50   | 209           | 0,69             | 22.707.270,90           | 0,54                                 | 4,162        | 4,000 | 4,469 |
| 4,500   | 4,999  | 174           | 0,57             | 21.776.375,83           | 0,52  | 11           | 0,43             | 3.599,61            | 0,31   | 174           | 0,57             | 21.772.776,22           | 0,52                                 | 4,810        | 4,500 | 4,990 |
| 5,000   | 5,499  | 338           | 1,11             | 43.383.194,45           | 1,04  | 41           | 1,59             | 9.719,05            | 0,82   | 337           | 1,10             | 43.373.475,40           | 1,04                                 | 5,186        | 5,000 | 5,498 |
| 5,500   | 5,999  | 343           | 1,12             | 37.292.030,80           | 0,89  | 40           | 1,55             | 8.014,75            | 0,68   | 343           | 1,12             | 37.284.016,05           | 0,89                                 | 5,729        | 5,500 | 5,970 |
| 6,000   | 6,499  | 76            | 0,25             | 7.261.678,32            | 0,17  | 10           | 0,39             | 1.187,22            | 0,10   | 76            | 0,25             | 7.260.491,10            | 0,17                                 | 6,181        | 6,000 | 6,470 |
| 6,500   | 6,999  | 7             | 0,02             | 587.201,50              | 0,01  | 0            | 0,00             | 0,00                | 0,00   | 7             | 0,02             | 587.201,50              | 0,01                                 | 6,612        | 6,500 | 6,850 |
| <b>Total :</b>  |  | <b>30.505</b> | <b>100,00</b>    | <b>4.173.824.671,22</b> | <b>100,00</b>                                   | <b>2.575</b> | <b>100,00</b>    | <b>1.178.949,68</b> | <b>100,00</b>  | <b>30.503</b> | <b>100,00</b>    | <b>4.172.645.721,54</b> | <b>100,00</b>                        |              |       |       |
| <b>Media Ponderada / Weighted Average :</b>               |  |               |                  |                         |   |              |                  |                     |  |               |                  |                         |                                      | <b>1,503</b> |       |       |
| <b>Media Simple / Average :</b>                           |  |               |                  | <b>136.824,28</b>       |   |              |                  | <b>457,84</b>       |  |               |                  | <b>136.794,60</b>       |                                      | <b>1,574</b> |       |       |
| <b>Mínimo / Minimum :</b>                                 |  |               |                  | <b>213,27</b>           |   |              |                  | <b>0,01</b>         |  |               |                  | <b>1.552,26</b>         |                                      | <b>0,562</b> |       |       |
| <b>Máximo / Maximum :</b>                                 |  |               |                  | <b>1.096.025,50</b>     |   |              |                  | <b>6.355,93</b>     |  |               |                  | <b>1.096.025,50</b>     |                                      | <b>6,850</b> |       |       |