

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: 31/10/2017

Divisa / Currency: EUR

| Intervalos de Tipos de Interés Interest Rate Intervals | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | % Tipo de Interés % Interest Rate | | | |
|---|--|---------------|------------------|-------------------------|---|--------------|------------------|---------------------|--|---------------|------------------|-------------------------|--------------------------------------|-------|-------|--------------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Med.Pond. W. Avg. | Min. | Max. | |
| 0,000 | 0,499 | 8.442 | 29,39 | 1.162.698.439,34 | 33,37 | 135 | 8,85 | 130.999,57 | 6,01 | 8.442 | 29,39 | 1.162.567.439,77 | 33,39 | 0,373 | 0,000 | 0,496 |
| 0,500 | 0,999 | 15.158 | 52,77 | 1.775.353.381,40 | 50,95 | 990 | 64,88 | 1.460.973,15 | 67,00 | 15.156 | 52,77 | 1.773.892.408,25 | 50,94 | 0,697 | 0,500 | 0,996 |
| 1,000 | 1,499 | 1.695 | 5,90 | 195.638.872,44 | 5,61 | 158 | 10,35 | 285.673,87 | 13,10 | 1.695 | 5,90 | 195.353.198,57 | 5,61 | 1,202 | 1,001 | 1,496 |
| 1,500 | 1,999 | 1.636 | 5,70 | 169.849.254,29 | 4,87 | 107 | 7,01 | 82.204,92 | 3,77 | 1.636 | 5,70 | 169.767.049,37 | 4,88 | 1,752 | 1,501 | 1,997 |
| 2,000 | 2,499 | 819 | 2,85 | 82.003.038,23 | 2,35 | 60 | 3,93 | 160.553,30 | 7,36 | 818 | 2,85 | 81.842.484,93 | 2,35 | 2,226 | 2,000 | 2,496 |
| 2,500 | 2,999 | 361 | 1,26 | 38.577.301,57 | 1,11 | 14 | 0,92 | 5.320,23 | 0,24 | 361 | 1,26 | 38.571.981,34 | 1,11 | 2,705 | 2,500 | 2,996 |
| 3,000 | 3,499 | 119 | 0,41 | 12.748.370,37 | 0,37 | 7 | 0,46 | 3.400,80 | 0,16 | 119 | 0,41 | 12.744.969,57 | 0,37 | 3,191 | 3,000 | 3,474 |
| 3,500 | 3,999 | 42 | 0,15 | 3.640.441,71 | 0,10 | 3 | 0,20 | 5.695,54 | 0,26 | 42 | 0,15 | 3.634.746,17 | 0,10 | 3,640 | 3,500 | 3,946 |
| 4,000 | 4,499 | 16 | 0,06 | 1.412.216,00 | 0,04 | 3 | 0,20 | 480,34 | 0,02 | 16 | 0,06 | 1.411.735,66 | 0,04 | 4,209 | 4,000 | 4,494 |
| 4,500 | 4,999 | 32 | 0,11 | 4.161.434,54 | 0,12 | 2 | 0,13 | 554,97 | 0,03 | 32 | 0,11 | 4.160.879,57 | 0,12 | 4,855 | 4,500 | 4,990 |
| 5,000 | 5,499 | 140 | 0,49 | 13.877.065,91 | 0,40 | 14 | 0,92 | 9.802,19 | 0,45 | 140 | 0,49 | 13.867.263,72 | 0,40 | 5,209 | 5,000 | 5,486 |
| 5,500 | 5,999 | 206 | 0,72 | 19.680.742,92 | 0,56 | 26 | 1,70 | 33.012,06 | 1,51 | 206 | 0,72 | 19.647.730,86 | 0,56 | 5,742 | 5,500 | 5,970 |
| 6,000 | 6,499 | 54 | 0,19 | 4.572.927,52 | 0,13 | 7 | 0,46 | 1.825,40 | 0,08 | 54 | 0,19 | 4.571.102,12 | 0,13 | 6,174 | 6,000 | 6,470 |
| 6,500 | 6,999 | 4 | 0,01 | 264.474,04 | 0,01 | 0 | 0,00 | 0,00 | 0,00 | 4 | 0,01 | 264.474,04 | 0,01 | 6,578 | 6,500 | 6,650 |
| Total : | | 28.724 | 100,00 | 3.484.477.960,28 | 100,00 | 1.526 | 100,00 | 2.180.496,34 | 100,00 | 28.721 | 100,00 | 3.482.297.463,94 | 100,00 | | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | | | | 0,799 |
| Media Simple / Average : | | | | 121.308,94 | | | | 1.428,90 | | | | 121.245,69 | | | | 0,855 |
| Mínimo / Minimum : | | | | 340,73 | | | | 0,02 | | | | 340,73 | | | | 0,000 |
| Máximo / Maximum : | | | | 1.010.390,91 | | | | 118.825,91 | | | | 1.010.390,91 | | | | 6,650 |