

# BBVA RMBS 17 Fondo de Titulización

Cartera de Activos Titulizados / *Portfolio of Securitised Assets*  
Distribución por Índices de Referencia / *Distribution by Reference Indexes*

Activos / *Assets*: Préstamos hipotecarios vivienda (PHs/CTHs) / *Residential mortgage loans (PTCs/MCs)*  
Fecha / *Date*: 31/10/2023  
Divisa / *Currency*: EUR

| Índices de Referencia<br><i>Reference Indexes</i> | Saldo Vivo de Principal<br><i>Outstanding Principal Balance</i> |         |                         |         | Principal Vencido Impagado<br><i>Overdue Principal</i> |         |                         |         | Principal Pendiente Vencimiento<br><i>Outstanding Principal</i> |         |                         |         | Tipo Int.<br><i>Int. Rate</i> | Margen s/índice<br><i>Margin o/Index</i> |        |        |
|---------------------------------------------------|-----------------------------------------------------------------|---------|-------------------------|---------|--------------------------------------------------------|---------|-------------------------|---------|-----------------------------------------------------------------|---------|-------------------------|---------|-------------------------------|------------------------------------------|--------|--------|
|                                                   | Num.                                                            | %       | Importe / <i>Amount</i> | %       | Num.                                                   | %       | Importe / <i>Amount</i> | %       | Num.                                                            | %       | Importe / <i>Amount</i> | %       | Med. Pond.<br><i>W. Avg.</i>  | M. Pond.<br><i>W. Avg.</i>               | Min.   | Max.   |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)            | 10.148                                                          | 97,93 % | 872.704.980,96          | 97,34 % | 338                                                    | 99,41 % | 1.414.262,81            | 99,92 % | 10.136                                                          | 97,92 % | 871.290.718,15          | 97,33 % | 5,726%                        | 1,8006                                   | -0,100 | 4,9531 |
| M. Hipotecario Conjunto de Entidades              | 17                                                              | 0,16 %  | 1.388.900,91            | 0,15 %  | 1                                                      | 0,29 %  | 119,98                  | 0,01 %  | 17                                                              | 0,16 %  | 1.388.780,93            | 0,16 %  | 5,519%                        | 1,9686                                   | 1,150  | 3,000  |
| Interés Fijo                                      | 198                                                             | 1,91 %  | 22.503.542,42           | 2,51 %  | 1                                                      | 0,29 %  | 1.062,16                | 0,08 %  | 198                                                             | 1,91 %  | 22.502.480,26           | 2,51 %  | 3,232%                        |                                          |        |        |
| Total:                                            | 10.363                                                          | 100,00  | 896.597.424,29          | 100,00  | 340                                                    | 100,00  | 1.415.444,95            | 100,00  | 10.351                                                          | 100,00  | 895.181.979,34          | 100,00  |                               |                                          |        |        |
| Media Ponderada / <i>Weighted Average</i> :       |                                                                 |         |                         |         |                                                        |         |                         |         |                                                                 |         |                         |         | 5,663                         |                                          |        |        |
| Media simple / <i>Average</i> :                   |                                                                 |         |                         |         |                                                        |         |                         |         |                                                                 |         |                         |         | 5,770                         |                                          |        |        |
| Mínimo / <i>Minimum</i> :                         |                                                                 |         |                         |         |                                                        |         |                         |         |                                                                 |         |                         |         | 1,100                         |                                          |        |        |
| Máximo / <i>Maximum</i> :                         |                                                                 |         |                         |         |                                                        |         |                         |         |                                                                 |         |                         |         | 8,926                         |                                          |        |        |