

## BBVA RMBS 17 Fondo de Titulización

### 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 (CTHs) / Residential mortgage loans (PTCs)

Fecha / Date: 31/10/2019

Divisa / Currency: EUR

| Intervalos de Tipos de Interés<br><i>Interest Rate Intervals</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 de Interés<br><i>% Interest Rate</i> |       |       |  |  |
|------------------------------------------------------------------|-------|-----------------------------------------------------------------|--------|------------------|--------|--------------------------------------------------------|--------|------------------|--------|-----------------------------------------------------------------|--------|------------------|--------|---------------------------------------------|-------|-------|--|--|
|                                                                  |       | Num.                                                            | %      | Importe / Amount | %      | Num.                                                   | %      | Importe / Amount | %      | Num.                                                            | %      | Importe / Amount | %      | Med.Pond.<br>W. Avg.                        | Min.  | Max.  |  |  |
| 0,000                                                            | 0,499 | 82                                                              | 0,59   | 13.753.517,94    | 0,93   | 0                                                      | 0,00   | 0,00             | 0,00   | 82                                                              | 0,59   | 13.753.517,94    | 0,93   | 0,371                                       | 0,000 | 0,494 |  |  |
| 0,500                                                            | 0,999 | 2.176                                                           | 15,76  | 305.437.522,87   | 20,62  | 19                                                     | 5,56   | 7.823,50         | 6,21   | 2.176                                                           | 15,76  | 305.429.699,37   | 20,62  | 0,830                                       | 0,510 | 0,996 |  |  |
| 1,000                                                            | 1,499 | 4.145                                                           | 30,03  | 469.009.054,46   | 31,66  | 51                                                     | 14,91  | 17.862,63        | 14,17  | 4.145                                                           | 30,03  | 468.991.191,83   | 31,67  | 1,227                                       | 1,000 | 1,499 |  |  |
| 1,500                                                            | 1,999 | 3.526                                                           | 25,55  | 349.985.631,80   | 23,63  | 92                                                     | 26,90  | 28.958,62        | 22,97  | 3.526                                                           | 25,55  | 349.956.673,18   | 23,63  | 1,724                                       | 1,502 | 2,000 |  |  |
| 2,000                                                            | 2,499 | 2.521                                                           | 18,26  | 230.496.236,62   | 15,56  | 96                                                     | 28,07  | 35.151,57        | 27,89  | 2.521                                                           | 18,26  | 230.461.085,05   | 15,56  | 2,224                                       | 2,000 | 2,497 |  |  |
| 2,500                                                            | 2,999 | 1.152                                                           | 8,35   | 96.835.181,57    | 6,54   | 69                                                     | 20,18  | 28.303,57        | 22,45  | 1.152                                                           | 8,35   | 96.806.878,00    | 6,54   | 2,678                                       | 2,500 | 2,997 |  |  |
| 3,000                                                            | 3,499 | 153                                                             | 1,11   | 12.011.863,58    | 0,81   | 11                                                     | 3,22   | 7.265,31         | 5,76   | 153                                                             | 1,11   | 12.004.598,27    | 0,81   | 3,210                                       | 3,000 | 3,496 |  |  |
| 3,500                                                            | 3,999 | 36                                                              | 0,26   | 2.875.959,58     | 0,19   | 3                                                      | 0,88   | 589,49           | 0,47   | 36                                                              | 0,26   | 2.875.370,09     | 0,19   | 3,675                                       | 3,500 | 3,994 |  |  |
| 4,000                                                            | 4,499 | 8                                                               | 0,06   | 554.101,45       | 0,04   | 1                                                      | 0,29   | 99,07            | 0,08   | 8                                                               | 0,06   | 554.002,38       | 0,04   | 4,297                                       | 4,000 | 4,497 |  |  |
| 4,500                                                            | 4,999 | 4                                                               | 0,03   | 239.029,67       | 0,02   | 0                                                      | 0,00   | 0,00             | 0,00   | 4                                                               | 0,03   | 239.029,67       | 0,02   | 4,581                                       | 4,500 | 4,810 |  |  |
| Total :                                                          |       | 13.803                                                          | 100,00 | 1.481.198.099,54 | 100,00 | 342                                                    | 100,00 | 126.053,76       | 100,00 | 13.803                                                          | 100,00 | 1.481.072.045,78 | 100,00 |                                             |       |       |  |  |
| Media Ponderada / <i>Weighted Average</i> :                      |       |                                                                 |        |                  |        |                                                        |        |                  |        |                                                                 |        |                  |        |                                             |       | 1,527 |  |  |
| Media Simple / <i>Average</i> :                                  |       |                                                                 |        | 107.309,87       |        |                                                        |        | 368,58           |        |                                                                 |        | 107.300,74       |        |                                             |       | 1,627 |  |  |
| Mínimo / <i>Minimum</i> :                                        |       |                                                                 |        | 2.401,39         |        |                                                        |        | 72,96            |        |                                                                 |        | 2.401,39         |        |                                             |       | 0,000 |  |  |
| Máximo / <i>Maximum</i> :                                        |       |                                                                 |        | 912.626,65       |        |                                                        |        | 5.512,25         |        |                                                                 |        | 912.626,65       |        |                                             |       | 4,810 |  |  |