

# 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 (PHs/CTHs) / Residential mortgage loans (PTCs/MCs)  
Fecha / Date: 31/07/2023  
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 / <i>Amount</i> | %              | Num.                                                   | %   | Importe / <i>Amount</i> | %            | Num.                                                            | %      | Importe / <i>Amount</i> | %              | Med. Pond.<br><i>W. Avg.</i>                | Min.  | Max.  |       |  |  |
| 0,000                                                            | 0,499                                                           | 1      | 0.01 %                  | 139.559,05     | 0,01 %                                                 | 0   | 0,00 %                  | 0,00         | 0,00 %                                                          | 1      | 0.01 %                  | 139.559,05     | 0,01 %                                      | 0,000 | 0,000 | 0,000 |  |  |
| 1,000                                                            | 1,499                                                           | 6      | 0.06 %                  | 791.259,02     | 0,08 %                                                 | 0   | 0,00 %                  | 0,00         | 0,00 %                                                          | 6      | 0.06 %                  | 791.259,02     | 0,08 %                                      | 1,292 | 1,100 | 1,450 |  |  |
| 1,500                                                            | 1,999                                                           | 18     | 0.17 %                  | 2.257.198,16   | 0,24 %                                                 | 3   | 0,77 %                  | 217.898,11   | 13,84 %                                                         | 16     | 0.15 %                  | 2.039.300,05   | 0,22 %                                      | 1,659 | 1,500 | 1,900 |  |  |
| 2,000                                                            | 2,499                                                           | 36     | 0.34 %                  | 4.082.699,13   | 0,44 %                                                 | 6   | 1,54 %                  | 430.171,87   | 27,33 %                                                         | 32     | 0.30 %                  | 3.652.527,26   | 0,39 %                                      | 2,176 | 2,000 | 2,498 |  |  |
| 2,500                                                            | 2,999                                                           | 62     | 0.58 %                  | 5.848.900,05   | 0,63 %                                                 | 1   | 0,26 %                  | 117.935,47   | 7,49 %                                                          | 61     | 0.58 %                  | 5.730.964,58   | 0,62 %                                      | 2,712 | 2,500 | 2,950 |  |  |
| 3,000                                                            | 3,499                                                           | 52     | 0.49 %                  | 5.628.217,11   | 0,60 %                                                 | 1   | 0,26 %                  | 78.995,72    | 5,02 %                                                          | 51     | 0.48 %                  | 5.549.221,39   | 0,60 %                                      | 3,213 | 3,000 | 3,450 |  |  |
| 3,500                                                            | 3,999                                                           | 85     | 0.80 %                  | 8.905.097,27   | 0,95 %                                                 | 3   | 0,77 %                  | 151.855,60   | 9,65 %                                                          | 83     | 0.78 %                  | 8.753.241,67   | 0,94 %                                      | 3,731 | 3,500 | 3,984 |  |  |
| 4,000                                                            | 4,499                                                           | 308    | 2.90 %                  | 35.368.913,53  | 3,79 %                                                 | 3   | 0,77 %                  | 1.796,60     | 0,11 %                                                          | 308    | 2.91 %                  | 35.367.116,93  | 3,80 %                                      | 4,345 | 4,000 | 4,497 |  |  |
| 4,500                                                            | 4,999                                                           | 1.706  | 16.07 %                 | 179.856.967,68 | 19,27 %                                                | 31  | 7,97 %                  | 176.090,43   | 11,19 %                                                         | 1.705  | 16.09 %                 | 179.680.877,25 | 19,28 %                                     | 4,787 | 4,504 | 4,997 |  |  |
| 5,000                                                            | 5,499                                                           | 2.922  | 27.53 %                 | 267.291.428,35 | 28,64 %                                                | 47  | 12,08 %                 | 92.742,10    | 5,89 %                                                          | 2.921  | 27.56 %                 | 267.198.686,25 | 28,68 %                                     | 5,228 | 5,006 | 5,497 |  |  |
| 5,500                                                            | 5,999                                                           | 2.563  | 24.15 %                 | 210.807.983,09 | 22,59 %                                                | 93  | 23,91 %                 | 261.946,90   | 16,64 %                                                         | 2.561  | 24.16 %                 | 210.546.036,19 | 22,60 %                                     | 5,724 | 5,501 | 5,997 |  |  |
| 6,000                                                            | 6,499                                                           | 1.826  | 17.21 %                 | 139.138.397,85 | 14,91 %                                                | 105 | 26,99 %                 | 25.999,69    | 1,65 %                                                          | 1.826  | 17.23 %                 | 139.112.398,16 | 14,93 %                                     | 6,214 | 6,000 | 6,497 |  |  |
| 6,500                                                            | 6,999                                                           | 839    | 7.91 %                  | 60.617.438,98  | 6,49 %                                                 | 73  | 18,77 %                 | 13.454,99    | 0,85 %                                                          | 839    | 7.92 %                  | 60.603.983,99  | 6,50 %                                      | 6,662 | 6,507 | 6,997 |  |  |
| 7,000                                                            | 7,499                                                           | 157    | 1.48 %                  | 10.377.094,42  | 1,11 %                                                 | 18  | 4,63 %                  | 4.345,34     | 0,28 %                                                          | 157    | 1.48 %                  | 10.372.749,08  | 1,11 %                                      | 7,150 | 7,007 | 7,497 |  |  |
| 7,500                                                            | 7,999                                                           | 27     | 0.25 %                  | 1.908.182,64   | 0,20 %                                                 | 3   | 0,77 %                  | 328,17       | 0,02 %                                                          | 27     | 0.25 %                  | 1.907.854,47   | 0,20 %                                      | 7,707 | 7,507 | 7,997 |  |  |
| 8,000                                                            | 8,499                                                           | 4      | 0.04 %                  | 225.402,84     | 0,02 %                                                 | 1   | 0,26 %                  | 438,86       | 0,03 %                                                          | 4      | 0.04 %                  | 224.963,98     | 0,02 %                                      | 8,234 | 8,112 | 8,387 |  |  |
| 8,500                                                            | 8,999                                                           | 1      | 0.01 %                  | 62.699,50      | 0,01 %                                                 | 1   | 0,26 %                  | 78,01        | 0,00 %                                                          | 1      | 0.01 %                  | 62.621,49      | 0,01 %                                      | 8,815 | 8,815 | 8,815 |  |  |
| Total :                                                          |                                                                 | 10.613 | 100,00                  | 933.307.438,67 | 100,00                                                 | 389 | 100,00                  | 1.574.077,86 | 100,00                                                          | 10.599 | 100,00                  | 931.733.360,81 | 100,00                                      |       |       |       |  |  |
| Media Ponderada / <i>Weighted</i>                                |                                                                 |        |                         |                |                                                        |     |                         |              |                                                                 |        |                         |                |                                             | 5,424 |       |       |  |  |
| Media simple / <i>Average:</i>                                   |                                                                 |        |                         | 87.940,02      |                                                        |     |                         | 4.046,47     |                                                                 |        |                         | 87.907,67      |                                             |       |       | 5,519 |  |  |
| Mínimo / <i>Minimum :</i>                                        |                                                                 |        |                         | 69,65          |                                                        |     |                         | 0,54         |                                                                 |        |                         | 69,65          |                                             |       |       | 0,000 |  |  |
| Máximo / <i>Maximum:</i>                                         |                                                                 |        |                         | 529.256,74     |                                                        |     |                         | 153.047,53   |                                                                 |        |                         | 529.256,74     |                                             |       |       | 8,815 |  |  |