

# 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: 31/10/2023  
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.  |       |  |  |
| 1,000                                                            | 1,499                                                           | 9      | 0,09 %                  | 1.254.627,68   | 0,14 %                                                 | 0   | 0,00 %                  | 0,00         | 0,00 %                                                          | 9      | 0,09 %                  | 1.254.627,68   | 0,14 %                                      | 1,347 | 1,100 | 1,490 |  |  |
| 1,500                                                            | 1,999                                                           | 21     | 0,20 %                  | 2.665.824,37   | 0,30 %                                                 | 3   | 0,88 %                  | 218.623,17   | 15,45 %                                                         | 19     | 0,18 %                  | 2.447.201,20   | 0,27 %                                      | 1,715 | 1,500 | 1,990 |  |  |
| 2,000                                                            | 2,499                                                           | 34     | 0,33 %                  | 3.636.386,78   | 0,41 %                                                 | 5   | 1,47 %                  | 430.535,50   | 30,42 %                                                         | 30     | 0,29 %                  | 3.205.851,28   | 0,36 %                                      | 2,182 | 2,000 | 2,498 |  |  |
| 2,500                                                            | 2,999                                                           | 101    | 0,97 %                  | 11.395.106,04  | 1,27 %                                                 | 3   | 0,88 %                  | 118.437,35   | 8,37 %                                                          | 100    | 0,97 %                  | 11.276.668,69  | 1,26 %                                      | 2,732 | 2,500 | 2,990 |  |  |
| 3,000                                                            | 3,499                                                           | 76     | 0,73 %                  | 8.221.546,54   | 0,92 %                                                 | 1   | 0,29 %                  | 78.995,72    | 5,58 %                                                          | 75     | 0,72 %                  | 8.142.550,82   | 0,91 %                                      | 3,192 | 3,000 | 3,462 |  |  |
| 3,500                                                            | 3,999                                                           | 88     | 0,85 %                  | 9.367.195,36   | 1,04 %                                                 | 2   | 0,59 %                  | 108.721,38   | 7,68 %                                                          | 87     | 0,84 %                  | 9.258.473,98   | 1,03 %                                      | 3,724 | 3,500 | 3,978 |  |  |
| 4,000                                                            | 4,499                                                           | 124    | 1,20 %                  | 12.772.038,91  | 1,42 %                                                 | 2   | 0,59 %                  | 3.032,32     | 0,21 %                                                          | 124    | 1,20 %                  | 12.769.006,59  | 1,43 %                                      | 4,280 | 4,000 | 4,499 |  |  |
| 4,500                                                            | 4,999                                                           | 472    | 4,55 %                  | 57.289.784,52  | 6,39 %                                                 | 6   | 1,76 %                  | 170.115,57   | 12,02 %                                                         | 471    | 4,55 %                  | 57.119.668,95  | 6,38 %                                      | 4,802 | 4,507 | 4,999 |  |  |
| 5,000                                                            | 5,499                                                           | 2.678  | 25,84 %                 | 259.461.257,64 | 28,94 %                                                | 27  | 7,94 %                  | 88.264,42    | 6,24 %                                                          | 2.677  | 25,86 %                 | 259.372.993,22 | 28,97 %                                     | 5,269 | 5,007 | 5,499 |  |  |
| 5,500                                                            | 5,999                                                           | 2.766  | 26,69 %                 | 232.083.462,22 | 25,88 %                                                | 59  | 17,35 %                 | 138.832,12   | 9,81 %                                                          | 2.765  | 26,71 %                 | 231.944.630,10 | 25,91 %                                     | 5,750 | 5,501 | 5,999 |  |  |
| 6,000                                                            | 6,499                                                           | 2.187  | 21,10 %                 | 168.349.626,44 | 18,78 %                                                | 84  | 24,71 %                 | 23.479,75    | 1,66 %                                                          | 2.187  | 21,13 %                 | 168.326.146,69 | 18,80 %                                     | 6,234 | 6,000 | 6,499 |  |  |
| 6,500                                                            | 6,999                                                           | 1.442  | 13,91 %                 | 104.399.999,49 | 11,64 %                                                | 105 | 30,88 %                 | 29.212,31    | 2,06 %                                                          | 1.442  | 13,93 %                 | 104.370.787,18 | 11,66 %                                     | 6,705 | 6,502 | 6,999 |  |  |
| 7,000                                                            | 7,499                                                           | 293    | 2,83 %                  | 20.627.224,14  | 2,30 %                                                 | 34  | 10,00 %                 | 5.756,68     | 0,41 %                                                          | 293    | 2,83 %                  | 20.621.467,46  | 2,30 %                                      | 7,159 | 7,002 | 7,499 |  |  |
| 7,500                                                            | 7,999                                                           | 61     | 0,59 %                  | 4.395.703,42   | 0,49 %                                                 | 7   | 2,06 %                  | 898,74       | 0,06 %                                                          | 61     | 0,59 %                  | 4.394.804,68   | 0,49 %                                      | 7,709 | 7,507 | 7,999 |  |  |
| 8,000                                                            | 8,499                                                           | 8      | 0,08 %                  | 539.384,92     | 0,06 %                                                 | 2   | 0,59 %                  | 539,92       | 0,04 %                                                          | 8      | 0,08 %                  | 538.845,00     | 0,06 %                                      | 8,192 | 8,076 | 8,452 |  |  |
| 8,500                                                            | 8,999                                                           | 3      | 0,03 %                  | 138.255,82     | 0,02 %                                                 | 0   | 0,00 %                  | 0,00         | 0,00 %                                                          | 3      | 0,03 %                  | 138.255,82     | 0,02 %                                      | 8,826 | 8,649 | 8,926 |  |  |
| 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</i>                                |                                                                 |        |                         |                |                                                        |     |                         |              |                                                                 |        |                         |                |                                             | 5,663 |       |       |  |  |
| Media simple / <i>Average:</i>                                   |                                                                 |        |                         | 86.519,10      |                                                        |     |                         | 4.163,07     |                                                                 |        |                         | 86.482,66      |                                             |       |       | 5,770 |  |  |
| Mínimo / <i>Minimum :</i>                                        |                                                                 |        |                         | 33,67          |                                                        |     |                         | 0,02         |                                                                 |        |                         | 33,67          |                                             |       |       | 1,100 |  |  |
| Máximo / <i>Maximum:</i>                                         |                                                                 |        |                         | 527.542,16     |                                                        |     |                         | 153.047,53   |                                                                 |        |                         | 527.542,16     |                                             |       |       | 8,926 |  |  |