

## BBVA RMBS 17 Fondo de Titulización

### Cartera de Activos Titulizados / Portfolio of Securitised Assets

#### Distribución por Intervalos de Fecha de Vencimiento Final / Distribution by Final Maturity Date Intervals

Activos / Assets: Préstamos hipotecarios vivienda (CTHs) / Residential mortgage loans (PTCs)

Fecha / Date: 31/12/2018

Divisa / Currency: EUR

| Intervalos anuales<br>Annual Intervals | Saldo Vivo de Principal<br>Outstanding Principal Balance |       |                  |       | Principal Vencido Impagado<br>Overdue Principal |       |                  |       | Principal Pendiente Vencimiento<br>Outstanding Principal |       |                  |       | Tipo Interés<br>Interest Rate | Vida residual<br>Residual Life   |
|----------------------------------------|----------------------------------------------------------|-------|------------------|-------|-------------------------------------------------|-------|------------------|-------|----------------------------------------------------------|-------|------------------|-------|-------------------------------|----------------------------------|
|                                        | Num.                                                     | %     | Importe / Amount | %     | Num.                                            | %     | Importe / Amount | %     | Num.                                                     | %     | Importe / Amount | %     | Media Pond.<br>W. Average     | M. Pond. Meses<br>W. Avg. Months |
| 2022                                   | 4                                                        | 0,03  | 63.853,73        | 0,00  | 0                                               | 0,00  | 0,00             | 0,00  | 4                                                        | 0,03  | 63.853,73        | 0,00  | 1,277%                        | 44,427                           |
| 2023                                   | 2                                                        | 0,01  | 56.169,10        | 0,00  | 0                                               | 0,00  | 0,00             | 0,00  | 2                                                        | 0,01  | 56.169,10        | 0,00  | 1,457%                        | 55,567                           |
| 2024                                   | 5                                                        | 0,04  | 182.959,27       | 0,01  | 0                                               | 0,00  | 0,00             | 0,00  | 5                                                        | 0,04  | 182.959,27       | 0,01  | 1,584%                        | 70,459                           |
| 2025                                   | 11                                                       | 0,08  | 568.158,41       | 0,04  | 0                                               | 0,00  | 0,00             | 0,00  | 11                                                       | 0,08  | 568.158,41       | 0,04  | 1,690%                        | 80,111                           |
| 2026                                   | 5                                                        | 0,04  | 198.381,60       | 0,01  | 0                                               | 0,00  | 0,00             | 0,00  | 5                                                        | 0,04  | 198.381,60       | 0,01  | 2,023%                        | 87,099                           |
| 2027                                   | 9                                                        | 0,06  | 570.557,83       | 0,04  | 0                                               | 0,00  | 0,00             | 0,00  | 9                                                        | 0,06  | 570.557,83       | 0,04  | 1,824%                        | 103,529                          |
| 2028                                   | 14                                                       | 0,10  | 958.779,38       | 0,06  | 0                                               | 0,00  | 0,00             | 0,00  | 14                                                       | 0,10  | 958.779,38       | 0,06  | 1,691%                        | 114,592                          |
| 2029                                   | 24                                                       | 0,17  | 1.656.474,65     | 0,11  | 0                                               | 0,00  | 0,00             | 0,00  | 24                                                       | 0,17  | 1.656.474,65     | 0,11  | 1,899%                        | 126,852                          |
| 2030                                   | 49                                                       | 0,35  | 3.361.937,48     | 0,21  | 1                                               | 0,25  | 282,10           | 0,22  | 49                                                       | 0,35  | 3.361.655,38     | 0,21  | 1,567%                        | 138,663                          |
| 2031                                   | 41                                                       | 0,29  | 2.973.441,23     | 0,19  | 1                                               | 0,25  | 703,59           | 0,54  | 41                                                       | 0,29  | 2.972.737,64     | 0,19  | 1,606%                        | 149,212                          |
| 2032                                   | 38                                                       | 0,27  | 3.643.783,33     | 0,23  | 0                                               | 0,00  | 0,00             | 0,00  | 38                                                       | 0,27  | 3.643.783,33     | 0,23  | 1,634%                        | 162,975                          |
| 2033                                   | 62                                                       | 0,44  | 5.688.301,51     | 0,36  | 0                                               | 0,00  | 0,00             | 0,00  | 62                                                       | 0,44  | 5.688.301,51     | 0,36  | 1,563%                        | 176,291                          |
| 2034                                   | 91                                                       | 0,64  | 7.745.082,98     | 0,49  | 3                                               | 0,74  | 939,06           | 0,73  | 91                                                       | 0,64  | 7.744.143,92     | 0,49  | 1,728%                        | 187,083                          |
| 2035                                   | 165                                                      | 1,16  | 14.237.745,15    | 0,90  | 1                                               | 0,25  | 437,58           | 0,34  | 165                                                      | 1,16  | 14.237.307,57    | 0,90  | 1,509%                        | 200,225                          |
| 2036                                   | 117                                                      | 0,82  | 9.591.018,40     | 0,61  | 3                                               | 0,74  | 780,49           | 0,60  | 117                                                      | 0,82  | 9.590.237,91     | 0,61  | 1,479%                        | 208,696                          |
| 2037                                   | 95                                                       | 0,67  | 9.567.756,03     | 0,61  | 1                                               | 0,25  | 814,56           | 0,63  | 95                                                       | 0,67  | 9.566.941,47     | 0,61  | 1,515%                        | 222,821                          |
| 2038                                   | 111                                                      | 0,78  | 10.349.518,71    | 0,66  | 5                                               | 1,24  | 1.320,41         | 1,02  | 111                                                      | 0,78  | 10.348.198,30    | 0,66  | 1,582%                        | 234,841                          |
| 2039                                   | 158                                                      | 1,11  | 17.439.591,09    | 1,11  | 4                                               | 0,99  | 824,88           | 0,64  | 158                                                      | 1,11  | 17.438.766,21    | 1,11  | 1,707%                        | 247,223                          |
| 2040                                   | 341                                                      | 2,40  | 35.648.639,83    | 2,26  | 11                                              | 2,72  | 4.385,14         | 3,39  | 341                                                      | 2,40  | 35.644.254,69    | 2,26  | 1,470%                        | 259,626                          |
| 2041                                   | 257                                                      | 1,81  | 28.391.056,69    | 1,80  | 7                                               | 1,73  | 5.670,04         | 4,38  | 257                                                      | 1,81  | 28.385.386,65    | 1,80  | 1,472%                        | 269,243                          |
| 2042                                   | 176                                                      | 1,24  | 20.237.724,45    | 1,28  | 6                                               | 1,49  | 2.177,59         | 1,68  | 176                                                      | 1,24  | 20.235.546,86    | 1,28  | 1,647%                        | 283,405                          |
| 2043                                   | 744                                                      | 5,24  | 72.842.466,20    | 4,62  | 27                                              | 6,68  | 6.458,45         | 4,99  | 744                                                      | 5,24  | 72.836.007,75    | 4,62  | 1,949%                        | 295,901                          |
| 2044                                   | 2.094                                                    | 14,75 | 210.025.512,44   | 13,33 | 59                                              | 14,60 | 19.038,55        | 14,70 | 2.094                                                    | 14,75 | 210.006.473,89   | 13,33 | 1,909%                        | 307,951                          |
| 2045                                   | 3.533                                                    | 24,88 | 401.808.571,51   | 25,50 | 93                                              | 23,02 | 32.144,25        | 24,83 | 3.533                                                    | 24,88 | 401.776.427,26   | 25,50 | 1,378%                        | 319,112                          |
| 2046                                   | 1.690                                                    | 11,90 | 196.788.182,67   | 12,49 | 37                                              | 9,16  | 13.384,98        | 10,34 | 1.690                                                    | 11,90 | 196.774.797,69   | 12,49 | 1,264%                        | 327,486                          |
| 2047                                   | 212                                                      | 1,49  | 29.210.944,62    | 1,85  | 10                                              | 2,48  | 4.905,06         | 3,79  | 212                                                      | 1,49  | 29.206.039,56    | 1,85  | 1,499%                        | 343,469                          |
| 2048                                   | 366                                                      | 2,58  | 41.554.509,67    | 2,64  | 10                                              | 2,48  | 3.770,03         | 2,91  | 366                                                      | 2,58  | 41.550.739,64    | 2,64  | 1,803%                        | 355,222                          |
| 2049                                   | 639                                                      | 4,50  | 75.211.767,54    | 4,77  | 23                                              | 5,69  | 5.046,73         | 3,90  | 639                                                      | 4,50  | 75.206.720,81    | 4,77  | 1,835%                        | 366,924                          |
| 2050                                   | 668                                                      | 4,70  | 82.177.656,31    | 5,22  | 14                                              | 3,47  | 3.295,57         | 2,55  | 668                                                      | 4,70  | 82.174.360,74    | 5,22  | 1,410%                        | 379,143                          |
| 2051                                   | 356                                                      | 2,51  | 46.374.687,03    | 2,94  | 16                                              | 3,96  | 5.687,04         | 4,39  | 356                                                      | 2,51  | 46.368.999,99    | 2,94  | 1,439%                        | 388,602                          |

Medias ponderadas por el principal pendiente de vencimiento / Averages weighted by the outstanding principal.

Tipo Interés: Tipo de interés nominal anual / Interest Rate: Annual nominal interest rate.

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|----------------------------------------|----------------------------------------------------------|---------------|-------------------------|---------------|-------------------------------------------------|---------------|-------------------|---------------|----------------------------------------------------------|---------------|-------------------------|---------------|-------------------------------|----------------------------------|
|                                        | Num.                                                     | %             | Importe / Amount        | %             | Num.                                            | %             | Importe / Amount  | %             | Num.                                                     | %             | Importe / Amount        | %             | Media Pond.<br>W. Average     | M. Pond. Meses<br>W. Avg. Months |
| 2052                                   | 259                                                      | 1,82          | 33.011.335,83           | 2,10          | 5                                               | 1,24          | 1.464,07          | 1,13          | 259                                                      | 1,82          | 33.009.871,76           | 2,10          | 1,609%                        | 403,251                          |
| 2053                                   | 529                                                      | 3,73          | 60.113.614,99           | 3,82          | 21                                              | 5,20          | 4.248,45          | 3,28          | 529                                                      | 3,73          | 60.109.366,54           | 3,82          | 2,109%                        | 415,625                          |
| 2054                                   | 642                                                      | 4,52          | 71.513.684,63           | 4,54          | 18                                              | 4,46          | 4.707,58          | 3,64          | 642                                                      | 4,52          | 71.508.977,05           | 4,54          | 2,051%                        | 426,462                          |
| 2055                                   | 509                                                      | 3,59          | 60.385.036,67           | 3,83          | 22                                              | 5,45          | 4.685,55          | 3,62          | 509                                                      | 3,59          | 60.380.351,12           | 3,83          | 1,516%                        | 438,783                          |
| 2056                                   | 182                                                      | 1,28          | 21.337.892,86           | 1,35          | 6                                               | 1,49          | 2.303,48          | 1,78          | 182                                                      | 1,28          | 21.335.589,38           | 1,35          | 1,339%                        | 446,964                          |
| <b>Total :</b>                         | <b>14.198</b>                                            | <b>100,00</b> | <b>1.575.486.793,82</b> | <b>100,00</b> | <b>404</b>                                      | <b>100,00</b> | <b>129.475,23</b> | <b>100,00</b> | <b>14.198</b>                                            | <b>100,00</b> | <b>1.575.357.318,59</b> | <b>100,00</b> |                               |                                  |
| Media Ponderada / Weighted Average :   |                                                          |               |                         |               |                                                 |               |                   |               |                                                          |               |                         |               |                               |                                  |
| Media Simple / Average :               |                                                          |               | 110.965,40              |               |                                                 |               | 320,48            |               |                                                          |               | 110.956,28              |               | 1,588%                        | 333,912                          |
| Mínimo / Minimum :                     |                                                          |               | 731,54                  |               |                                                 |               | 0,42              |               |                                                          |               | 731,54                  |               | 1,690%                        | 329,825                          |
| Máximo / Maximum :                     |                                                          |               | 938.607,32              |               |                                                 |               | 3.790,29          |               |                                                          |               | 938.607,32              |               | 0,070%                        | 28/02/2022                       |
|                                        |                                                          |               |                         |               |                                                 |               |                   |               |                                                          |               |                         |               |                               | 5,450%                           |
|                                        |                                                          |               |                         |               |                                                 |               |                   |               |                                                          |               |                         |               |                               | 06/06/2056                       |