

BBVA RMBS 15 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Indices de Referencia / Distribution by Reference Indexes

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

Fecha / Date: 31/12/2017

Divisa / Currency: EUR

| Indices de Referencia Reference Indexes | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | Tipo Int. Int. Rate | Margen s/Indice Margin o/Index | | |
|-----------------------------------------------------------------------------------------|----------------------------------------------------------|---------------|-------------------------|---------------|-------------------------------------------------|---------------|-------------------|---------------|----------------------------------------------------------|---------------|-------------------------|---------------|------------------------|-----------------------------------|-------|-------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Med.Pond. W. Avg. | M.Pond. W. Avg. | Min. | Max. |
| Interés Variable <i>Floating Interest</i> | 28.557 | 100,00 | 3.424.644.561,64 | 100,00 | 1.229 | 100,00 | 947.566,11 | 100,00 | 28.556 | 100,00 | 3.423.696.995,53 | 100,00 | 0,685% | | | |
| EURIBOR/MIBOR a 1 año <i>1-year EURIBOR/MIBOR</i> | 1 | 0,00 | 186.405,23 | 0,01 | 0 | 0,00 | 0,00 | 0,00 | 1 | 0,00 | 186.405,23 | 0,01 | 0,364% | 0,550 | 0,550 | 0,550 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario) <i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 28.397 | 99,44 | 3.408.808.140,64 | 99,54 | 1.218 | 99,10 | 926.536,15 | 97,78 | 28.396 | 99,44 | 3.407.881.604,49 | 99,54 | 0,679% | 0,837 | 0,200 | 5,750 |
| M. Hipotecario Conjunto de Entidades <i>Mortgage Market: All Institutions</i> | 159 | 0,56 | 15.650.015,77 | 0,46 | 11 | 0,90 | 21.029,96 | 2,22 | 159 | 0,56 | 15.628.985,81 | 0,46 | 2,027% | 0,157 | 0,000 | 3,000 |
| Total : | 28.557 | 100,00 | 3.424.644.561,64 | 100,00 | 1.229 | 100,00 | 947.566,11 | 100,00 | 28.556 | 100,00 | 3.423.696.995,53 | 100,00 | | | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 0,685% | | | |
| Media Simple / Average : | | | 119.923,12 | | | | 771,01 | | | | 119.894,14 | | 0,720% | | | |
| Mínimo / Minimum : | | | 16,86 | | | | 0,02 | | | | 4.911,42 | | 0,051% | | | |
| Máximo / Maximum : | | | 340.213,81 | | | | 23.582,55 | | | | 340.213,81 | | 6,900% | | | |