

BBVA RMBS 17 Fondo de Titulización

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*: 31/12/2016

Divisa / *Currency*: EUR

| Indices de Referencia <i>Reference Indexes</i> | Saldo Vivo de Principal <i>Outstanding Principal Balance</i> | | | | Principal Vencido Impagado <i>Overdue Principal</i> | | | | Principal Pendiente Vencimiento <i>Outstanding Principal</i> | | | | Tipo Int. <i>Int. Rate</i> | Margen s/Índice <i>Margin o/Index</i> | | |
|---|---|---------------|-------------------------|---------------|--|---------------|-------------------------|---------------|---|---------------|-------------------------|---------------|-------------------------------|--|-------|-------|
| | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Med.Pond. <i>W. Avg.</i> | M.Pond. <i>W. Avg.</i> | Min. | Max. |
| Interés Variable <i>Floating Interest</i> | 14.959 | 100,00 | 1.785.828.148,35 | 100,00 | 691 | 100,00 | 158.013,72 | 100,00 | 14.959 | 100,00 | 1.785.670.134,63 | 100,00 | 1,771% | | | |
| EURIBOR/MIBOR a 1 año (M. Hipotecario) <i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 14.958 | 99,99 | 1.785.717.756,07 | 99,99 | 691 | 100,00 | 158.013,72 | 100,00 | 14.958 | 99,99 | 1.785.559.742,35 | 99,99 | 1,771% | 1,867 | 0,250 | 4,900 |
| M. Hipotecario Conjunto de Entidades <i>Mortgage Market: All Institutions</i> | 1 | 0,01 | 110.392,28 | 0,01 | 0 | 0,00 | 0,00 | 0,00 | 1 | 0,01 | 110.392,28 | 0,01 | 1,700% | 2,700 | 2,700 | 2,700 |
| Total : | 14.959 | 100,00 | 1.785.828.148,35 | 100,00 | 691 | 100,00 | 158.013,72 | 100,00 | 14.959 | 100,00 | 1.785.670.134,63 | 100,00 | | | | |
| Media Ponderada / <i>Weighted Average</i> : | | | | | | | | | | | | | 1,771% | | | |
| Media Simple / <i>Average</i> : | | | 119.381,52 | | | | 228,67 | | | | 119.370,96 | | 1,875% | | | |
| Mínimo / <i>Minimum</i> : | | | 19.471,86 | | | | 0,03 | | | | 19.471,86 | | 0,194% | | | |
| Máximo / <i>Maximum</i> : | | | 1.000.281,86 | | | | 1.141,87 | | | | 1.000.281,86 | | 6,782% | | | |