

# 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 (PHS/CTHs) / Residential mortgage loans

Fecha / Date: 31/10/2017

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 |
| 2017                                   | 1  | 0,01  | 421,45           | 0,00  | 0   | 0,00  | 0,00             | 0,00  | 1  | 0,01  | 421,45           | 0,00  | 2,082%                        | 2,000                            |
| 2021                                   | 1  | 0,01  | 28.060,02        | 0,00  | 0   | 0,00  | 0,00             | 0,00  | 1  | 0,01  | 28.060,02        | 0,00  | 1,351%                        | 39,000                           |
| 2023                                   | 1  | 0,01  | 42.784,57        | 0,00  | 0   | 0,00  | 0,00             | 0,00  | 1  | 0,01  | 42.784,57        | 0,00  | 0,994%                        | 68,000                           |
| 2024                                   | 1  | 0,01  | 48.857,85        | 0,00  | 0   | 0,00  | 0,00             | 0,00  | 1  | 0,01  | 48.857,85        | 0,00  | 1,750%                        | 86,000                           |
| 2025                                   | 4  | 0,03  | 242.152,82       | 0,01  | 0   | 0,00  | 0,00             | 0,00  | 4  | 0,03  | 242.152,82       | 0,01  | 1,968%                        | 93,069                           |
| 2026                                   | 8  | 0,05  | 505.901,65       | 0,03  | 0   | 0,00  | 0,00             | 0,00  | 8  | 0,05  | 505.901,65       | 0,03  | 1,860%                        | 103,131                          |
| 2027                                   | 9  | 0,06  | 618.573,77       | 0,04  | 0   | 0,00  | 0,00             | 0,00  | 9  | 0,06  | 618.573,77       | 0,04  | 1,953%                        | 118,179                          |
| 2028                                   | 12   | 0,08  | 1.003.506,15     | 0,06  | 0   | 0,00  | 0,00             | 0,00  | 12   | 0,08  | 1.003.506,15     | 0,06  | 1,852%                        | 128,986                          |
| 2029                                   | 20   | 0,14  | 1.521.339,39     | 0,09  | 1   | 0,23  | 718,85           | 0,60  | 20   | 0,14  | 1.520.620,54     | 0,09  | 2,186%                        | 140,490                          |
| 2030                                   | 43   | 0,29  | 3.305.300,36     | 0,19  | 0   | 0,00  | 0,00             | 0,00  | 43   | 0,29  | 3.305.300,36     | 0,19  | 1,635%                        | 152,880                          |
| 2031                                   | 43   | 0,29  | 3.416.311,55     | 0,20  | 1   | 0,23  | 653,35           | 0,54  | 43   | 0,29  | 3.415.658,20     | 0,20  | 1,747%                        | 163,148                          |
| 2032                                   | 29   | 0,20  | 3.128.800,44     | 0,18  | 1   | 0,23  | 621,28           | 0,51  | 29   | 0,20  | 3.128.179,16     | 0,18  | 1,835%                        | 177,353                          |
| 2033                                   | 54   | 0,37  | 5.724.176,68     | 0,34  | 1   | 0,23  | 328,16           | 0,27  | 54   | 0,37  | 5.723.848,52     | 0,34  | 1,651%                        | 190,650                          |
| 2034                                   | 75   | 0,51  | 6.753.973,49     | 0,40  | 4   | 0,91  | 1.213,16         | 1,00  | 75   | 0,51  | 6.752.760,33     | 0,40  | 1,886%                        | 200,730                          |
| 2035                                   | 155  | 1,05  | 14.382.416,20    | 0,84  | 2   | 0,46  | 441,10           | 0,37  | 155  | 1,05  | 14.381.975,10    | 0,84  | 1,623%                        | 214,347                          |
| 2036                                   | 111  | 0,75  | 9.528.895,71     | 0,56  | 1   | 0,23  | 505,18           | 0,42  | 111  | 0,75  | 9.528.390,53     | 0,56  | 1,582%                        | 222,799                          |
| 2037                                   | 76   | 0,52  | 8.448.749,50     | 0,49  | 6   | 1,37  | 1.773,77         | 1,47  | 76   | 0,52  | 8.446.975,73     | 0,49  | 1,622%                        | 236,639                          |
| 2038                                   | 90   | 0,61  | 8.890.565,65     | 0,52  | 8   | 1,82  | 2.855,91         | 2,37  | 90   | 0,61  | 8.887.709,74     | 0,52  | 1,819%                        | 249,059                          |
| 2039                                   | 148  | 1,01  | 16.298.469,25    | 0,95  | 6   | 1,37  | 1.258,30         | 1,04  | 148  | 1,01  | 16.297.210,95    | 0,95  | 1,926%                        | 260,791                          |
| 2040                                   | 338  | 2,30  | 36.860.960,30    | 2,16  | 8   | 1,82  | 2.808,19         | 2,33  | 338  | 2,30  | 36.858.152,11    | 2,16  | 1,607%                        | 273,555                          |
| 2041                                   | 236  | 1,61  | 28.636.208,71    | 1,68  | 9   | 2,05  | 2.829,65         | 2,34  | 236  | 1,61  | 28.633.379,06    | 1,68  | 1,565%                        | 282,819                          |
| 2042                                   | 145  | 0,99  | 18.700.241,46    | 1,10  | 4   | 0,91  | 1.595,15         | 1,32  | 145  | 0,99  | 18.698.646,31    | 1,10  | 1,648%                        | 297,677                          |
| 2043                                   | 764  | 5,20  | 75.980.058,28    | 4,45  | 22  | 5,01  | 5.420,26         | 4,49  | 764  | 5,20  | 75.974.638,02    | 4,45  | 2,135%                        | 310,074                          |
| 2044                                   | 2.201  | 14,97 | 231.235.741,79   | 13,54 | 65  | 14,81 | 15.563,60        | 12,89 | 2.201  | 14,97 | 231.220.178,19   | 13,54 | 2,033%                        | 321,987                          |
| 2045                                   | 3.725  | 25,33 | 442.991.292,01   | 25,95 | 97  | 22,10 | 28.663,84        | 23,74 | 3.725  | 25,33 | 442.962.628,17   | 25,95 | 1,505%                        | 333,121                          |
| 2046                                   | 1.781  | 12,11 | 216.193.603,19   | 12,66 | 45  | 10,25 | 15.313,46        | 12,68 | 1.781  | 12,11 | 216.178.289,73   | 12,66 | 1,412%                        | 341,436                          |
| 2047                                   | 229  | 1,56  | 33.849.757,46    | 1,98  | 13  | 2,96  | 5.577,78         | 4,62  | 229  | 1,56  | 33.844.179,68    | 1,98  | 1,682%                        | 357,583                          |
| 2048                                   | 390  | 2,65  | 46.051.737,64    | 2,70  | 16  | 3,64  | 5.562,04         | 4,61  | 390  | 2,65  | 46.046.175,60    | 2,70  | 1,927%                        | 369,153                          |
| 2049                                   | 692  | 4,71  | 85.331.745,58    | 5,00  | 20  | 4,56  | 5.637,57         | 4,67  | 692  | 4,71  | 85.326.108,01    | 5,00  | 1,954%                        | 380,940                          |
| 2050                                   | 695  | 4,73  | 88.258.670,07    | 5,17  | 21  | 4,78  | 4.335,28         | 3,59  | 695  | 4,73  | 88.254.334,79    | 5,17  | 1,532%                        | 393,107                          |

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 |
| 2051                                   | 367  | 2,50          | 49.251.605,51           | 2,88          | 14  | 3,19          | 3.685,59          | 3,05          | 367  | 2,50          | 49.247.919,92           | 2,88          | 1,585%                        | 402,528                          |
| 2052                                   | 263  | 1,79          | 34.571.249,85           | 2,02          | 3   | 0,68          | 578,27            | 0,48          | 263  | 1,79          | 34.570.671,58           | 2,02          | 1,762%                        | 417,320                          |
| 2053                                   | 572  | 3,89          | 66.622.587,20           | 3,90          | 21  | 4,78          | 3.290,01          | 2,73          | 572  | 3,89          | 66.619.297,19           | 3,90          | 2,220%                        | 429,612                          |
| 2054                                   | 677  | 4,60          | 77.338.487,39           | 4,53          | 25  | 5,69          | 4.095,92          | 3,39          | 677  | 4,60          | 77.334.391,47           | 4,53          | 2,151%                        | 440,455                          |
| 2055                                   | 549  | 3,73          | 67.483.896,28           | 3,95          | 22  | 5,01          | 4.788,26          | 3,97          | 549  | 3,73          | 67.479.108,02           | 3,95          | 1,671%                        | 452,779                          |
| 2056                                   | 198  | 1,35          | 24.069.237,60           | 1,41          | 3   | 0,68          | 609,83            | 0,51          | 198  | 1,35          | 24.068.627,77           | 1,41          | 1,489%                        | 460,921                          |
| <b>Total :</b>                         | <b>14.703</b>  | <b>100,00</b> | <b>1.707.316.336,82</b> | <b>100,00</b> | <b>439</b>                                      | <b>100,00</b> | <b>120.723,76</b> | <b>100,00</b> | <b>14.703</b>  | <b>100,00</b> | <b>1.707.195.613,06</b> | <b>100,00</b> |                               |                                  |
| Media Ponderada / Weighted Average :   |  |               |                         |               |   |               |                   |               |  |               |                         |               | 1,719%                        | 349,249                          |
| Media Simple / Average :               |  |               | 116.120,27              |               |   |               | 275,00            |               |  |               | 116.112,06              |               | 1,820%                        | 346,047                          |
| Mínimo / Minimum :                     |  |               | 421,45                  |               |   |               | 63,84             |               |  |               | 421,45                  |               | 0,096%                        | 31/12/2017                       |
| Máximo / Maximum :                     |  |               | 974.905,94              |               |   |               | 1.631,94          |               |  |               | 974.905,94              |               | 6,782%                        | 06/06/2056                       |