

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: 30/06/2021

Divisa / Currency: EUR

| Intervalos anuales Annual Intervals | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | Tipo Interés Interest Rate | Vida residual Residual Life |
|--|--|-------|------------------|-------|---|-------|------------------|-------|--|-------|------------------|-------|-------------------------------|----------------------------------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Media Pond. W. Average | M. Pond. Meses W. Avg. Months |
| 2021 | 1 | 0,01 | 282,97 | 0,00 | 0 | 0,00 | 0,00 | 0,00 | 1 | 0,01 | 282,97 | 0,00 | 3,672% | 1,000 |
| 2022 | 7 | 0,05 | 33.842,60 | 0,00 | 0 | 0,00 | 0,00 | 0,00 | 7 | 0,05 | 33.842,60 | 0,00 | 1,433% | 12,891 |
| 2023 | 4 | 0,03 | 56.747,43 | 0,00 | 0 | 0,00 | 0,00 | 0,00 | 4 | 0,03 | 56.747,43 | 0,00 | 1,411% | 21,380 |
| 2024 | 11 | 0,09 | 225.089,28 | 0,02 | 0 | 0,00 | 0,00 | 0,00 | 11 | 0,09 | 225.089,28 | 0,02 | 1,201% | 36,937 |
| 2025 | 12 | 0,09 | 335.826,64 | 0,03 | 0 | 0,00 | 0,00 | 0,00 | 12 | 0,09 | 335.826,64 | 0,03 | 1,326% | 48,874 |
| 2026 | 20 | 0,16 | 478.924,13 | 0,04 | 1 | 0,32 | 645,29 | 0,10 | 20 | 0,16 | 478.278,84 | 0,04 | 1,400% | 60,486 |
| 2027 | 15 | 0,12 | 567.556,92 | 0,04 | 1 | 0,32 | 549,07 | 0,08 | 15 | 0,12 | 567.007,85 | 0,04 | 1,634% | 74,224 |
| 2028 | 15 | 0,12 | 615.026,23 | 0,05 | 0 | 0,00 | 0,00 | 0,00 | 15 | 0,12 | 615.026,23 | 0,05 | 1,438% | 84,257 |
| 2029 | 42 | 0,33 | 2.214.880,73 | 0,17 | 1 | 0,32 | 805,99 | 0,12 | 42 | 0,33 | 2.214.074,74 | 0,17 | 1,265% | 96,453 |
| 2030 | 64 | 0,50 | 3.140.765,56 | 0,25 | 1 | 0,32 | 315,30 | 0,05 | 64 | 0,50 | 3.140.450,26 | 0,25 | 1,208% | 109,100 |
| 2031 | 51 | 0,40 | 3.041.611,77 | 0,24 | 0 | 0,00 | 0,00 | 0,00 | 51 | 0,40 | 3.041.611,77 | 0,24 | 1,116% | 121,127 |
| 2032 | 62 | 0,49 | 4.433.684,96 | 0,35 | 1 | 0,32 | 1.260,35 | 0,19 | 62 | 0,49 | 4.432.424,61 | 0,35 | 1,407% | 132,484 |
| 2033 | 72 | 0,56 | 5.149.129,30 | 0,40 | 0 | 0,00 | 0,00 | 0,00 | 72 | 0,56 | 5.149.129,30 | 0,40 | 1,245% | 145,800 |
| 2034 | 91 | 0,71 | 6.066.727,80 | 0,48 | 3 | 0,95 | 6.746,76 | 1,01 | 91 | 0,71 | 6.059.981,04 | 0,48 | 1,353% | 156,645 |
| 2035 | 164 | 1,28 | 12.063.080,56 | 0,95 | 3 | 0,95 | 969,99 | 0,15 | 164 | 1,28 | 12.062.110,57 | 0,95 | 1,173% | 169,771 |
| 2036 | 131 | 1,03 | 9.303.501,92 | 0,73 | 2 | 0,63 | 418,59 | 0,06 | 131 | 1,03 | 9.303.083,33 | 0,73 | 1,176% | 179,777 |
| 2037 | 113 | 0,88 | 9.554.652,77 | 0,75 | 3 | 0,95 | 2.176,61 | 0,33 | 113 | 0,88 | 9.552.476,16 | 0,75 | 1,219% | 192,589 |
| 2038 | 124 | 0,97 | 10.320.337,95 | 0,81 | 1 | 0,32 | 217,07 | 0,03 | 124 | 0,97 | 10.320.120,88 | 0,81 | 1,278% | 204,981 |
| 2039 | 161 | 1,26 | 14.112.696,90 | 1,11 | 5 | 1,59 | 3.035,00 | 0,46 | 161 | 1,26 | 14.109.661,90 | 1,11 | 1,380% | 217,257 |
| 2040 | 322 | 2,52 | 28.829.784,83 | 2,26 | 6 | 1,90 | 2.380,75 | 0,36 | 322 | 2,52 | 28.827.404,08 | 2,26 | 1,146% | 229,472 |
| 2041 | 276 | 2,16 | 25.708.463,86 | 2,02 | 5 | 1,59 | 11.239,83 | 1,69 | 276 | 2,16 | 25.697.224,03 | 2,02 | 1,177% | 239,295 |
| 2042 | 175 | 1,37 | 18.998.410,55 | 1,49 | 5 | 1,59 | 2.633,25 | 0,40 | 175 | 1,37 | 18.995.777,30 | 1,49 | 1,282% | 253,369 |
| 2043 | 627 | 4,91 | 57.013.126,88 | 4,47 | 11 | 3,49 | 2.841,90 | 0,43 | 627 | 4,91 | 57.010.284,98 | 4,47 | 1,625% | 265,930 |
| 2044 | 1.787 | 13,99 | 162.242.854,25 | 12,72 | 45 | 14,29 | 28.603,22 | 4,30 | 1.787 | 13,99 | 162.214.251,03 | 12,72 | 1,589% | 277,840 |
| 2045 | 3.060 | 23,95 | 313.936.765,83 | 24,61 | 75 | 23,81 | 30.915,33 | 4,64 | 3.060 | 23,96 | 313.905.850,50 | 24,62 | 1,087% | 289,130 |
| 2046 | 1.545 | 12,09 | 162.145.164,65 | 12,71 | 32 | 10,16 | 129.907,38 | 19,52 | 1.544 | 12,09 | 162.015.257,27 | 12,71 | 1,001% | 297,672 |
| 2047 | 222 | 1,74 | 25.863.421,20 | 2,03 | 6 | 1,90 | 193.075,66 | 29,01 | 221 | 1,73 | 25.670.345,54 | 2,01 | 1,195% | 312,947 |
| 2048 | 320 | 2,50 | 33.100.173,86 | 2,60 | 13 | 4,13 | 3.405,90 | 0,51 | 320 | 2,51 | 33.096.767,96 | 2,60 | 1,473% | 325,178 |
| 2049 | 527 | 4,13 | 57.115.711,01 | 4,48 | 8 | 2,54 | 4.474,73 | 0,67 | 527 | 4,13 | 57.111.236,28 | 4,48 | 1,517% | 336,951 |
| 2050 | 608 | 4,76 | 68.891.716,87 | 5,40 | 15 | 4,76 | 3.604,44 | 0,54 | 608 | 4,76 | 68.888.112,43 | 5,40 | 1,139% | 349,146 |

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.

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*: 30/06/2021

Divisa / *Currency*: EUR

| Intervalos anuales <i>Annual Intervals</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 Interés <i>Interest Rate</i> | Vida residual <i>Residual Life</i> |
|---|---|---------------|-------------------------|---------------|--|---------------|-------------------------|---------------|---|---------------|-------------------------|---------------|--------------------------------------|---|
| | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Media Pond. <i>W. Average</i> | M. Pond. Meses <i>W. Avg. Months</i> |
| 2051 | 316 | 2,47 | 37.600.555,19 | 2,95 | 13 | 4,13 | 127.157,98 | 19,10 | 315 | 2,47 | 37.473.397,21 | 2,94 | 1,139% | 358,824 |
| 2052 | 233 | 1,82 | 28.019.628,56 | 2,20 | 3 | 0,95 | 6.262,05 | 0,94 | 233 | 1,82 | 28.013.366,51 | 2,20 | 1,277% | 373,022 |
| 2053 | 436 | 3,41 | 46.480.941,75 | 3,64 | 13 | 4,13 | 2.787,99 | 0,42 | 436 | 3,41 | 46.478.153,76 | 3,65 | 1,760% | 385,682 |
| 2054 | 525 | 4,11 | 56.066.561,49 | 4,40 | 17 | 5,40 | 11.090,03 | 1,67 | 525 | 4,11 | 56.055.471,46 | 4,40 | 1,709% | 396,537 |
| 2055 | 461 | 3,61 | 52.393.326,37 | 4,11 | 20 | 6,35 | 3.784,73 | 0,57 | 461 | 3,61 | 52.389.541,64 | 4,11 | 1,249% | 408,767 |
| 2056 | 170 | 1,33 | 18.806.699,39 | 1,47 | 6 | 1,90 | 84.290,94 | 12,66 | 169 | 1,32 | 18.722.408,45 | 1,47 | 1,066% | 417,402 |
| 2057 | 5 | 0,04 | 556.512,65 | 0,04 | 0 | 0,00 | 0,00 | 0,00 | 5 | 0,04 | 556.512,65 | 0,04 | 1,362% | 428,469 |
| Total : | 12.775 | 100,00 | 1.275.484.185,61 | 100,00 | 315 | 100,00 | 665.596,13 | 100,00 | 12.771 | 100,00 | 1.274.818.589,48 | 100,00 | | |
| Media Ponderada / <i>Weighted Average</i> : | | | | | | | | | | | | | 1,280% | 303,185 |
| Media Simple / <i>Average</i> : | | | 99.842,21 | | | | 2.113,00 | | | | 99.821,36 | | 1,377% | 296,099 |
| Mínimo / <i>Minimum</i> : | | | 282,97 | | | | 77,62 | | | | 282,97 | | 0,000% | 31/07/2021 |
| Máximo / <i>Maximum</i> : | | | 686.334,22 | | | | 191.304,95 | | | | 686.334,22 | | 4,556% | 31/05/2057 |