

BBVA RMBS 17 Fondo de Titulización



Brief report

Date: 08/31/2017
Currency: EUR

Date of constitution
11/21/2016

VAT Reg. no.
V87691937

Management Company
Europea de Titulización, S.G.F.T

Originator
BBVA

Servicer
BBVA

Assets Custodian
BBVA

Bond Paying Agent
BBVA

Market
AIAP Mercado de Renta Fija

Register of Book Securities
Iberclear

Treasury Account
BBVA

Start-up Loan
BBVA

Subordinated Loan
BBVA

Fund Auditors
Por Determinar

Lead Manager
BBVA

Suscriber
BBVA

Issued securities: Asset-Backed Bonds

Bonds issue									
Series ISIN Code	Issue date Nº bonds	Principal outstanding (Bond Unit / Series Total / %Factor)		Interest type Reference rate and margin Payment Date	Interest Rate Next coupon	Redemption		Rating	
		Current	Original			Final maturity (legal)	Next	Current	Original
Series ES0305217004	11/21/2016 15,840	95,506.14 1,512,817,257.60 95.51%	100,000.00 1,584,000,000.00	Floating 3-M Euribor+0.300% 16.Feb/May/Aug/Nov	0.0000% 11/16/2017 0.000000 Gross 0.000000 Net	08/16/2066 Quarterly 16.Feb/May/Aug/Nov	"Pass-Through" Secuential	A(high) (sf) Aa2 (sf) A+ (sf)	A(high) (sf) Aa2 (sf) A+(sf)
Total		1,512,817,257.60	1,584,000,000.00						

Estimated average life (in years) and maturity according to different hypothesis of constant prepayment rates (CPR)																			
		% Monthly CPR (SMM)		0,08		0,17		0,25		0,34		0,42		0,51		0,60		0,69	
		% Annual equivalent CPR		1,00		2,00		3,00		4,00		5,00		6,00		7,00		8,00	
Series	With optional redemption *	Average life	Years	12.40		11.01		9.83		8.83		7.97		7.24		6.61		6.07	
			Date	01/05/2030		08/17/2028		06/13/2027		06/11/2026		08/03/2025		11/09/2024		03/28/2024		09/11/2023	
		Final Maturity	Years	25.76		24.52		23.02		21.76		20.27		19.01		17.76		16.52	
			Date	05/16/2043		02/16/2042		08/16/2040		05/16/2039		11/16/2037		08/16/2036		05/16/2035		02/16/2034	
	Without optional redemption *	Average life	Years	12.40		11.01		9.83		8.83		7.97		7.24		6.61		6.07	
			Date	01/05/2030		08/17/2028		06/13/2027		06/11/2026		08/03/2025		11/09/2024		03/26/2024		09/11/2023	
		Final Maturity	Years	25.76		24.52		23.02		21.76		20.27		19.01		17.76		16.52	
			Date	05/16/2043		02/16/2042		08/16/2040		05/16/2039		11/16/2037		08/16/2036		05/16/2035		02/16/2034	

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Current delinquency										
Aging	Assets	Overdue debt					Outstanding debt	Total debt		% Total debt / Appraisal Value
		Principal	Interest	Other	Total	%			%	
Delinquencies										
Up to 1 month	403	101,491.50	80,147.04	0.00	181,638.54	92.50	42,946,486.29	43,128,124.83	97.13	70.28
from > 1 to ≤ 2 months	11	5,400.21	4,713.31	0.00	10,113.52	5.15	1,104,366.56	1,114,480.08	2.51	61.85
from > 3 to ≤ 6 months	1	153.73	808.90	237.51	1,200.14	0.61	51,418.92	52,619.06	0.12	66.44
from > 6 to < 12 months	1	1,300.15	1,994.65	113.90	3,408.70	1.74	102,013.95	105,422.65	0.24	75.63
Subtotal	416	108,345.59	87,663.90	351.41	196,360.90	100.00	44,204,285.72	44,400,646.62	100.00	70.05
Doubt debts (subjectives)										
	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
Subtotal	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total	416	108,345.59	87,663.90	351.41	196,360.90		44,204,285.72	44,400,646.62		70.05