

BBVA RMBS 17 Fondo de Titulización



Brief report

Date: 02/28/2018
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
AIAF 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	92,649.53 1,467,568,555.20 92.65%	100,000.00 1,584,000,000.00	Floating 3-M Euribor+0.300% 16.Feb/May/Aug/Nov	0.0000% 05/16/2018 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		1,467,568,555.20	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	12.04	10.72	9.58	8.62	7.79	7.09	6.48	5.96								
			Date	03/01/2030	11/01/2028	09/15/2027	09/27/2026	11/30/2025	03/18/2025	08/08/2024	01/30/2024								
		Final Maturity	Years	25.02	23.76	22.51	21.26	19.76	18.51	17.25	16.01								
			Date	02/16/2043	11/16/2041	08/16/2040	05/16/2039	11/16/2037	08/16/2036	05/16/2035	02/16/2034								
	Without optional redemption *	Average life	Years	12.04	10.72	9.58	8.62	7.79	7.09	6.48	5.96								
			Date	03/01/2030	11/01/2028	09/15/2027	09/27/2026	11/30/2025	03/18/2025	08/08/2024	01/30/2024								
		Final Maturity	Years	25.02	23.76	22.51	21.26	19.76	18.51	17.25	16.01								
			Date	02/16/2043	11/16/2041	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	%			%	
<i>Delinquencies</i>										
Up to 1 month	459	119,705.11	86,049.08	0.00	205,754.19	85.15	48,796,859.14	49,002,613.33	94.97	70.06
from > 1 to = 2 months	21	11,867.88	9,802.57	0.00	21,670.45	8.97	2,063,735.08	2,085,405.53	5.04	67.42
from > 2 to = 3 months	1	584.14	408.90	0.00	993.04	0.41	93,483.07	94,476.11	0.18	50.90
from > 3 to = 6 months	3	2,899.84	2,533.56	90.45	5,523.85	2.29	251,800.16	257,324.01	0.50	86.62
from > 6 to < 12 months	1	794.34	642.85	237.51	1,674.70	0.69	50,778.31	52,453.01	0.10	66.23
from = 12 to < 18 months	1	2,303.26	3,443.61	281.13	6,028.00	2.49	101,010.84	107,038.84	0.21	76.79
Subtotal	486	138,154.57	102,880.57	609.09	241,644.23	100.00	51,357,666.60	51,599,310.83	100.00	69.98
<i>Doubt debts (subjectives)</i>										
	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	486	138,154.57	102,880.57	609.09	241,644.23		51,357,666.60	51,599,310.83		69.98