

Date: 05/31/2019
Currency: EUR

Suscriber
BBVA

* Optional clean up call when the amount of the outstanding balance of the securitised assets is less than 10 per 100 of the initial outstanding balance.
Hypothesis of delinquency and default assumptions of the securitised assets: 0%

Assets		Balance	Interest
Treasury Account		77,550,891.04	0.000%
Serviceir ppal collect not yet credited		3,958,372.11	
Serviceir ints collect not yet credited		1,934,901.18	
Liabilities	Available	Balance	Interest
Subordinated Loan L/T		72,000,000.00	0.000%
Subordinated Loan S/T		0.00	
Start-up Loan L/T		0.00	
Start-up Loan S/T		340,256.84	

	Current		At constitution date	
	% Pool	% LTV	% Pool	% LTV
0.01 - 10%	0.01	8.05		
10.01 - 20%	0.15	16.18	0.01	19.72
20.01 - 30%	1.04	25.73	0.60	25.85
30.01 - 40%	2.92	35.83	1.83	35.51
40.01 - 50%	6.88	45.57	4.68	45.74
50.01 - 60%	13.34	55.48	9.18	55.58
60.01 - 70%	22.94	65.49	15.88	65.52
70.01 - 80%	33.70	74.21	30.94	75.68
80.01 - 90%	15.86	84.48	24.55	84.36
90.01 - 100%	3.15	91.58	12.33	94.27
Weighted average (WALTV)		68.20		74.21
Minimum		0.54		19.43
Maximum		95.77		99.29

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BBVA RMBS 17 Fondo de Titulización

Brief report

Date: 05/31/2019
Currency: EUR

Constitution date
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 Auditor
KPMG Auditores

Lead Manager
BBVA

Suscriber
BBVA

Prepayments					
	Current month	Last 3 months	Last 6 months	Last 12 months	Historical
Single month. mort. (SMM)	0.32%	0.39%	0.38%	0.34%	0.27%
Annual Percentage Rate (CPR)	3.81%	4.56%	4.44%	4.06%	3.15%

Geographic distribution		
	Current	At constitution date
Andalucia	14.30%	14.04%
Aragon	1.83%	1.83%
Asturias	1.09%	1.06%
Balearic Islands	3.47%	3.40%
Basque Country	6.06%	6.28%
Canary Islands	4.88%	4.89%
Cantabria	2.25%	2.26%
Castilla-La Mancha	2.34%	2.31%
Castilla-Leon	4.18%	4.12%
Catalonia	17.16%	17.21%
Ceuta	0.74%	0.70%
Extremadura	2.09%	2.04%
Galicia	4.37%	4.29%
La Rioja	0.62%	0.62%
Madrid	20.46%	21.10%
Melilla	0.84%	0.79%
Murcia	2.19%	2.13%
Navarra	0.75%	0.74%
Valencia	10.40%	10.20%

Current delinquency										
Aging	Assets	Overdue debt					Outstanding debt	Total debt		% Total debt / Appraisal Value
		Principal	Interest	Other	Total	%			%	
Delinquencies										
Up to 1 month	333	87,120.34	59,498.29	0.00	146,618.63	61.46	33,727,550.10	33,874,168.73	88.30	67.46
from > 1 to = 2 months	26	16,271.16	14,229.23	0.00	30,500.39	12.78	2,974,113.02	3,004,613.41	7.83	70.48
from > 2 to = 3 months	1	900.44	750.74	0.00	1,651.18	0.69	97,108.21	98,759.39	0.26	78.60
from > 3 to = 6 months	4	3,609.22	4,424.73	0.00	8,033.95	3.37	350,166.18	358,200.13	0.93	69.28
from > 6 to < 12 months	4	8,391.16	12,311.53	103.93	20,806.62	8.72	496,428.50	517,235.12	1.35	78.94
from = 12 to < 18 months	4	8,530.47	9,913.90	771.73	19,216.10	8.05	349,597.97	368,814.07	0.96	77.52
from = 18 to < 24 months	2	6,907.25	3,941.00	900.98	11,749.23	4.92	127,673.31	139,422.54	0.36	91.22
Subtotal	374	131,730.04	105,069.42	1,776.64	238,576.10	100.00	38,122,637.29	38,361,213.39	100.00	68.01
Total	374	131,730.04	105,069.42	1,776.64	238,576.10		38,122,637.29	38,361,213.39		

Additional information