

Date: 04/30/2022
Currency: EUR

Suscriber
BBVA

Bonds issue								
Series ISIN Code	Issue date N° bonds	Principal outstanding (Bond Unit / Series Total / %Factor)		Interest type Reference rate and margin Payment Date	Interest Rate Next coupon	Redemption		Rating BRS / Moody's / AXES
		Current	Original			Final maturity (legal)	Next	
Series ES0305217004	11/21/2016 15,840	62,371.09 987,958,065.60 62.37%	100,000.00 1,584,000,000.00	Floating 3-M Euribor+0.300% 16.Feb/May/Aug/Nov	0.0000% 05/17/2022 0.000000 Gross 0.000000 Net	08/16/2066 Quarterly 16.Feb/May/Aug/Nov	"Pass-Through" Secuential	AA (sf) A (high) Aa1 (sf) Aa2 A+ AA(sf)
Total		987,958,065.60	1,584,000,000.00					

Estimated average life (in years) and maturity according to different hypothesis of constant prepayment rates (CPR) as of the last Payment Date													
		% 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	9.49	8.52	7.68	6.96	6.34	5.80	5.34	4.93		
			Date	08/11/2031	08/21/2030	10/20/2029	01/30/2029	06/18/2028	12/05/2027	06/19/2027	01/22/2027		
		Final Maturity	Years	20.01	18.76	17.76	16.51	15.51	14.51	13.50	12.50		
			Date	02/16/2042	11/16/2040	11/16/2039	08/16/2038	08/16/2037	08/16/2036	08/16/2035	08/16/2034		
	Without optional redemption *	Average life	Years	9.49	8.52	7.68	6.96	6.34	5.80	5.34	4.93		
			Date	08/11/2031	08/21/2030	10/20/2029	01/30/2029	06/18/2028	12/05/2027	06/19/2027	01/22/2027		
		Final Maturity	Years	20.01	18.76	17.76	16.51	15.51	14.51	13.50	12.50		
			Date	02/16/2042	11/16/2040	11/16/2039	08/16/2038	08/16/2037	08/16/2036	08/16/2035	08/16/2034		

* 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%

Credit enhancement (CE)					
		Current		At issue date	
Series			% CE		% CE
Issue of Bonds	100.00%	987,958,065.60	23.92%	1,584,000,000.00	16.00%
		987,958,065.60		1,584,000,000.00	
B Loan	21.86%	216,000,000.00	13.64%	216,000,000.00	
Reserve Fund	7.29%	72,000,000.00	4.55%	72,000,000.00	

Assets		Balance	Interest
Treasury Account		102,745,674.29	0.000%
Servicer ppal collect not yet credited		4,619,559.96	
Servicer ints collect not yet credited		1,186,055.46	
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		0.00	

General			
	Current	At constitution date	
Count	12,199	14,987	
Principal			
Principal outstanding	1,171,423,225.71	1,799,965,218.66	
Average loan	96,026.17	120,101.77	
Minimum	996.76	46,288.74	
Maximum	546,148.83	1,005,309.68	
Interest rate			
Weighted average (wac)	1.36%	1.78%	
Minimum	0.00%	0.19%	
Maximum	4.52%	6.78%	
Final maturity			
Weighted average (WARM) (months)	293	361	
Minimum	08/31/2022	12/31/2024	
Maximum	05/31/2057	06/06/2056	
Index (principal outstanding distribution)			
1-year EURIBOR/MIBOR (Mortgage Market)	99.99%	99.99%	
Mortgage Market: All Institutions	0.01%	0.01%	

	Current		At constitution date	
	% Pool	% LTV	% Pool	% LTV
0.01 - 10%	0.07	7.08		
10.01 - 20%	0.51	16.87	0.01	19.72
20.01 - 30%	1.86	25.97	0.60	25.85
30.01 - 40%	5.04	35.77	1.83	35.51
40.01 - 50%	10.63	45.49	4.68	45.74
50.01 - 60%	20.31	55.51	9.18	55.58
60.01 - 70%	36.19	65.10	15.88	65.52
70.01 - 80%	18.64	74.47	30.94	75.68
80.01 - 90%	6.74	83.13	24.55	84.36
90.01 - 100%	0.02	90.81	12.33	94.27
Weighted average (WALTV)		61.54		74.21
Minimum		0.38		19.43
Maximum		91.18		99.29

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BBVA RMBS 17 Fondo de Titulización



Brief report

Date: 04/30/2022
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

Prepayments					
	Current month	Last 3 months	Last 6 months	Last 12 months	Historical
Single month. mort. (SMM)	0.50%	0.57%	0.54%	0.48%	0.36%
Annual Percentage Rate (CPR)	5.83%	6.68%	6.30%	5.65%	4.18%

Geographic distribution		
	Current	At constitution date
Andalucia	14.39%	14.04%
Aragon	1.87%	1.83%
Asturias	1.13%	1.06%
Balearic Islands	3.70%	3.40%
Basque Country	6.20%	6.28%
Canary Islands	4.97%	4.89%
Cantabria	2.30%	2.26%
Castilla-La Mancha	2.42%	2.31%
Castilla-Leon	4.20%	4.12%
Catalonia	16.98%	17.21%
Ceuta	0.73%	0.70%
Extremadura	2.15%	2.04%
Galicia	4.50%	4.29%
La Rioja	0.64%	0.62%
Madrid	19.41%	21.10%
Melilla	0.87%	0.79%
Murcia	2.27%	2.13%
Navarra	0.72%	0.74%
Valencia	10.55%	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	345	90,285.57	45,725.60	0.00	136,011.17	10.51	30,103,050.14	30,239,061.31	86.08	60.91
from > 1 to = 2 months	23	17,642.78	11,381.08	0.00	29,023.86	2.24	2,372,156.55	2,401,180.41	6.84	65.12
from > 2 to = 3 months	3	2,630.98	1,969.32	0.00	4,600.30	0.36	254,257.84	258,858.14	0.74	71.70
from > 3 to = 6 months	2	2,610.58	1,827.83	0.00	4,438.41	0.34	195,586.82	200,025.23	0.57	67.89
from > 6 to < 12 months	5	11,646.39	7,188.36	0.00	18,834.75	1.46	484,222.98	503,057.73	1.43	67.66
from = 12 to < 18 months	1	2,309.93	1,561.16	0.00	3,871.09	0.30	75,172.13	79,043.22	0.23	72.39
from = 18 to < 24 months	3	334,917.29	9,475.00	453.98	344,846.27	26.66	0.00	344,846.27	0.98	69.45
from ≥ 2 years	10	682,097.85	67,878.22	1,933.30	751,909.37	58.13	350,668.47	1,102,577.84	3.14	79.09
Subtotal	392	1,144,141.37	147,006.57	2,387.28	1,293,535.22	100.00	33,835,114.93	35,128,650.15	100.00	61.92
Total	392	1,144,141.37	147,006.57	2,387.28	1,293,535.22		33,835,114.93	35,128,650.15		