

BBVA RMBS 17 Fondo de Titulización

Brief report

Date: 05/31/2022
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

Treasury Account
 BBVA

Start-up Loan
 BBVA

Subordinated Loan
 BBVA

Fund Auditor
 KPMG Auditores

CA-CIB
 BBVA

Suscriber
 BBVA

Issued securities: Asset-Backed Bonds

Bonds issue									
Series ISIN Code	Issue date Nº bonds	Principal outstanding (Bond Unit / Series Total / %Factor) Current Original		Interest type Reference rate and margin Payment Date	Interest Rate Next coupon	Redemption Final maturity (legal) Next		Rating BRS / Moody's / AXES0 Current Original	
Series ES0305217004	11/21/2016 15,840	60,290.46 955,000,886.40 60.29%	100,000.00 1,584,000,000.00	Floating 3-M Euribor+0.300% 16.Feb/May/Aug/Nov	0.0000% 08/16/2022 0.000000 Gross 0.000000 Net	08/16/2066 Quarterly 16.Feb/May/Aug/Nov	"Pass-Through" Secuential	AA (sf) Aa1 (sf) AA(sf)	A (high) Aa2 A+ Aa2 A+
Total		955,000,886.40	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	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	Date	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
Series	Without optional redemption *	Average life	Years	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	Date	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 and financial operations

Credit enhancement (CE)					
		Current		At issue date	
		% CE		% CE	
Series	100.00%	955,000,886.40	24.59%	1,584,000,000.00	16.00%
Issue of Bonds		955,000,886.40		1,584,000,000.00	
B Loan	22.62%	216,000,000.00	13.64%	216,000,000.00	
Reserve Fund	7.54%	72,000,000.00	4.55%	72,000,000.00	

Other financial operations (current)			
Assets		Balance	Interest
Treasury Account		81,044,455.71	0.000%
Servicer ppal collect not yet credited		4,806,441.16	
Servicer ints collect not yet credited		1,220,647.41	
Liabilities		Available	Balance
Subordinated Loan L/T			72,000,000.00
Subordinated Loan S/T			0.00
Start-up Loan L/T			0.00
Start-up Loan S/T			0.00

Collateral: Residential mortgage loans (PTCs)

General			
		Current	At constitution date
Count		12,114	14,987
Principal			
Principal outstanding		1,157,459,981.10	1,799,965,218.66
Average loan		95,547.30	120,101.77
Minimum		0.07	46,288.74
Maximum		544,631.14	1,005,309.68
Interest rate			
Weighted average (wac)		1.45%	1.78%
Minimum		0.00%	0.19%
Maximum		4.52%	6.78%
Final maturity			
Weighted average (WARM) (months)		292	361
Minimum		06/30/2022	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%

LTV Distribution			
		Current	At constitution date
		% Pool % LTV	% Pool % LTV
0.01 - 10%		0.08 7.20	
10.01 - 20%		0.52 16.87	0.01 19.72
20.01 - 30%		1.87 25.93	0.60 25.85
30.01 - 40%		5.18 35.75	1.83 35.51
40.01 - 50%		10.74 45.48	4.68 45.74
50.01 - 60%		20.54 55.51	9.18 55.58
60.01 - 70%		36.25 65.04	15.88 65.52
70.01 - 80%		18.34 74.45	30.94 75.68
80.01 - 90%		6.45 83.07	24.55 84.36
90.01 - 100%		0.02 90.65	12.33 94.27
Weighted average (WALTV)		61.33	74.21
Minimum		0.00	19.43
Maximum		91.03	99.29

Europea de Titulización publishes this report to supplement the information laid down in the Offering Circular for the Bond Issue by this Securitisation Fund.
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Additional information

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 Official register CNMV: C/ Edison, 4 - 28006 Madrid ☎ +34 91 585 15 00 🌐 www.cnmv.com

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Prepayments					
	Current month	Last 3 months	Last 6 months	Last 12 months	Historical
Single month. mort. (SMM)	0.88%	0.70%	0.62%	0.52%	0.36%
Annual Percentage Rate (CPR)	10.05%	8.12%	7.14%	6.06%	4.28%

Geographic distribution		
	Current	At constitution date
Andalucia	14.43%	14.04%
Aragon	1.88%	1.83%
Asturias	1.14%	1.06%
Balearic Islands	3.69%	3.40%
Basque Country	6.18%	6.28%
Canary Islands	5.00%	4.89%
Cantabria	2.28%	2.26%
Castilla-La Mancha	2.40%	2.31%
Castilla-Leon	4.20%	4.12%
Catalonia	16.84%	17.21%
Ceuta	0.72%	0.70%
Extremadura	2.15%	2.04%
Galicia	4.51%	4.29%
La Rioja	0.65%	0.62%
Madrid	19.49%	21.10%
Melilla	0.84%	0.79%
Murcia	2.28%	2.13%
Navarra	0.72%	0.74%
Valencia	10.58%	10.20%

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	289	74,508.57	40,091.90	0.00	114,600.47	8.99	25,335,334.95	25,449,935.42	84.39	60.53
from > 1 to = 2 months	22	15,087.67	9,505.51	0.00	24,593.18	1.93	2,024,378.40	2,048,971.58	6.79	58.64
from > 2 to = 3 months	2	4,008.69	2,511.97	0.00	6,520.66	0.51	375,996.94	382,517.60	1.27	63.28
from > 3 to = 6 months	2	2,073.97	1,797.15	0.00	3,871.12	0.30	160,029.60	163,900.72	0.54	70.14
from > 6 to < 12 months	5	10,187.54	7,992.45	0.00	18,179.99	1.43	485,983.01	504,163.00	1.67	66.61
from = 12 to < 18 months	2	6,418.21	2,544.68	0.00	8,962.89	0.70	150,059.57	159,022.46	0.53	72.68
from = 18 to < 24 months	2	223,841.47	6,257.29	288.83	230,387.59	18.07	0.00	230,387.59	0.76	75.05
from ≥ 2 years	11	794,048.08	71,824.68	2,098.45	867,971.21	68.07	349,794.06	1,217,765.27	4.04	76.90
Subtotal	335	1,130,174.20	142,525.63	2,387.28	1,275,087.11	100.00	28,881,576.53	30,156,663.64	100.00	61.24
Total	335	1,130,174.20	142,525.63	2,387.28	1,275,087.11		28,881,576.53	30,156,663.64		