

Brief report

Date: 10/31/2023  
 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 N° 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	BRS / Moody's / AXESO	Current
Series ES0305217004	11/21/2016 15,840	45,116.04 714,638,073.60 45.12%	100,000.00 1,584,000,000.00	Floating 3-M Euribor+0.300% 16.Feb/May/Aug/Nov	4.0810% 11/16/2023 470.525207 Gross 381.125418 Net	08/16/2066 Quarterly 16.Feb/May/Aug/Nov	"Pass-Through" Secuential	AA (sf) Aa1 (sf) AA+(sf)	A (high) Aa2 A+
Total		714,638,073.60	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											
Series		% Monthly CPR (SMM)									
		% Annual equivalent CPR									
		0.08	0.17	0.25	0.34	0.42	0.51	0.60	0.69		
		1.00	2.00	3.00	4.00	5.00	6.00	7.00	8.00		
Series	With optional redemption *	Average life	9.90	8.80	7.86	7.06	6.37	5.78	5.28	4.84	
		Final Maturity	07/06/2033	06/01/2032	06/24/2031	09/04/2030	12/27/2029	05/27/2029	11/23/2028	06/18/2028	
	Without optional redemption *	Average life	9.90	8.80	7.86	7.06	6.37	5.78	5.28	4.84	
		Final Maturity	07/06/2033	06/01/2032	06/24/2031	09/04/2030	12/27/2029	05/27/2029	11/23/2028	06/18/2028	
		08/16/2042	08/16/2041	05/16/2040	05/16/2039	02/16/2038	02/16/2037	02/16/2036	05/16/2035		

\* 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)					
Series		Current		At issue date	
		% CE	% CE	% CE	% CE
Series Issue of Bonds	100.00%	714,638,073.60	30.95%	100.00%	1,584,000,000.00
		714,638,073.60			1,584,000,000.00
B Loan	30.23%	216,000,000.00	13.64%		216,000,000.00
Reserve Fund	10.08%	72,000,000.00	4.55%		72,000,000.00

Other financial operations (current)			
Assets		Balance	Interest
		Treasury Account	112,143,527.26
Servicer ppal collect not yet credited	3,972,842.12		
Servicer ints collect not yet credited	3,799,215.77		
Liabilities			
	Available	Balance	Interest
Subordinated Loan L/T		72,000,000.00	3.881%
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		10,351	14,987
Principal	Principal outstanding	895,181,979.34	1,799,965,218.66
	Average loan	86,482.66	120,101.77
	Minimum	33.67	46,288.74
	Maximum	527,542.16	1,005,309.68
Interest rate	Weighted average (wac)	5.66%	1.78%
	Minimum	1.10%	0.19%
	Maximum	8.93%	6.78%
Final maturity	Weighted average (WARM) (months)	273	361
	Minimum	11/30/2023	12/31/2024
	Maximum	05/31/2057	06/06/2056
Index (principal outstanding distribution)			
1-year EURIBOR/MIBOR (Mortgage Market)		97.33%	99.99%
Mortgage Market: All Institutions		0.16%	0.01%
Fixed Interest		2.51%	0.00%

LTV Distribution				
	Current		At constitution date	
	% Pool	% LTV	% Pool	% LTV
0.01 - 10%	0.17	7.50		
10.01 - 20%	0.96	16.05	0.01	19.72
20.01 - 30%	2.61	25.83	0.60	25.85
30.01 - 40%	7.00	35.81	1.83	35.51
40.01 - 50%	13.45	45.52	4.68	45.74
50.01 - 60%	24.13	55.52	9.18	55.58
60.01 - 70%	33.60	64.38	15.88	65.52
70.01 - 80%	14.70	74.39	30.94	75.58
80.01 - 90%	3.38	82.55	24.55	84.36
90.01 - 100%			12.33	94.27
Weighted average (WALTV)	58.23		74.21	
Minimum	0.02		19.43	
Maximum	89.33		99.29	

# BBVA RMBS 17 Fondo de Titulización

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BBVA

### Prepayments

	Current month	Last 3 months	Last 6 months	Last 12 months	Historical
Single month. mort. (SMM)	1.17%	1.07%	1.15%	1.26%	0.53%
Annual Percentage Rate (CPR)	13.15%	12.07%	12.97%	14.16%	6.20%

### Geographic distribution

	Current	At constitution date
Andalucía	14.69%	14.04%
Aragón	1.93%	1.83%
Asturias	1.12%	1.06%
Balearic Islands	3.79%	3.40%
Basque Country	5.78%	6.28%
Canary Islands	5.38%	4.89%
Cantabria	2.41%	2.26%
Castilla-La Mancha	2.47%	2.31%
Castilla-León	4.20%	4.12%
Catalonia	16.76%	17.21%
Ceuta	0.74%	0.70%
Extremadura	2.33%	2.04%
Galicia	4.74%	4.29%
La Rioja	0.71%	0.62%
Madrid	17.83%	21.10%
Melilla	0.90%	0.79%
Murcia	2.48%	2.13%
Navarra	0.76%	0.74%
Valencia	10.95%	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	271	43,117.62	119,793.93	0.00	162,911.55	9.30	22,582,366.38	22,745,277.93	76.55	57.69
from > 1 to = 2 months	29	13,341.90	35,015.73	0.00	48,357.63	2.76	2,712,215.09	2,760,572.72	9.29	66.23
from > 2 to = 3 months	5	3,099.30	8,726.98	29.04	11,855.32	0.68	520,054.54	531,909.86	1.79	57.11
from > 3 to = 6 months	9	9,237.43	28,294.67	0.00	37,532.10	2.14	1,048,585.75	1,086,117.85	3.66	64.92
from > 6 to < 12 months	7	8,594.00	16,653.40	0.00	25,247.40	1.44	406,900.51	432,147.91	1.45	60.03
from = 12 to < 18 months	3	8,975.99	16,713.37	105.52	23,794.88	1.36	282,062.23	305,857.11	1.03	60.27
from = 18 to < 24 months	2	83,014.25	7,714.94	205.39	90,934.58	5.19	75,100.37	166,034.95	0.56	77.67
from ≥ 2 years	15	1,248,064.46	99,756.58	2,896.33	1,350,717.37	77.12	335,603.18	1,686,320.55	5.68	79.44
Subtotal	341	1,415,444.95	332,669.60	3,236.28	1,751,350.83	100.00	27,962,888.05	29,714,238.88	100.00	59.71
Total	341	1,415,444.95	332,669.60	3,236.28	1,751,350.83		27,962,888.05	29,714,238.88		

### Additional information