

BBVA RMBS 17 Fondo de Titulización

Brief report

Date: 08/31/2022

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

Prepayments

	Current month	Last 3 months	Last 6 months	Last 12 months	Historical
Single month. mort. (SMM)	0.91%	1.04%	0.88%	0.68%	0.39%
Annual Percentage Rate (CPR)	10.40%	11.83%	10.07%	7.86%	4.62%

Geographic distribution

	Current	At constitution date
Andalucia	14.45%	14.04%
Aragon	1.93%	1.83%
Asturias	1.12%	1.06%
Balearic Islands	3.68%	3.40%
Basque Country	6.19%	6.28%
Canary Islands	5.09%	4.89%
Cantabria	2.29%	2.26%
Castilla-La Mancha	2.45%	2.31%
Castilla-Leon	4.14%	4.12%
Catalonia	16.77%	17.21%
Ceuta	0.73%	0.70%
Extremadura	2.21%	2.04%
Galicia	4.56%	4.29%
La Rioja	0.65%	0.62%
Madrid	19.13%	21.10%
Melilla	0.86%	0.79%
Murcia	2.32%	2.13%
Navarra	0.72%	0.74%
Valencia	10.72%	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	283	73,205.73	48,769.16	0.00	121,974.89	8.88	24,606,503.15	24,728,478.04	84.60	59.58
from > 1 to = 2 months	18	11,799.46	8,310.11	0.00	20,109.57	1.46	1,519,506.95	1,539,616.52	5.27	62.73
from > 2 to = 3 months	4	3,404.07	2,772.25	0.00	6,176.32	0.45	338,759.52	344,935.84	1.18	62.50
from > 3 to = 6 months	2	2,028.49	1,971.96	0.00	4,000.45	0.29	244,189.68	248,190.13	0.85	84.13
from > 6 to < 12 months	6	10,446.67	7,916.19	0.00	18,362.86	1.34	480,777.61	499,140.47	1.71	66.76
from = 12 to < 18 months	4	89,209.49	10,143.15	29.04	99,381.68	7.24	319,348.30	418,729.98	1.43	71.17
from = 18 to < 24 months	2	223,841.47	6,257.29	288.83	230,387.59	16.78	0.00	230,387.59	0.79	75.05
from ≥ 2 years	11	796,571.20	74,294.91	2,098.45	872,964.56	63.56	347,270.94	1,220,235.50	4.17	77.06
Subtotal	330	1,210,506.58	160,435.02	2,416.32	1,373,357.92	100.00	27,856,356.15	29,229,714.07	100.00	60.86
Total	330	1,210,506.58	160,435.02	2,416.32	1,373,357.92		27,856,356.15	29,229,714.07		

Additional information