

Brief report

Date: 09/30/2022  
 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

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 / AXES0	Current
Series ES0305217004	11/21/2016 15,840	57,214.14 906,271,977.60 57.21%	100,000.00 1,584,000,000.00	Floating 3-M Euribor+0.300% 16.Feb/May/Aug/Nov	0.6210% 11/16/2022 90,798840 Gross 73.547060 Net	08/16/2066 Quarterly 16.Feb/May/Aug/Nov	"Pass-Through" Sequential	AA (sf) Aa1 (sf) AA(sf)	A (high) Aa2 A+
Total		906,271,977.60	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	With optional redemption *	Average life	Years	% 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		
				9.37	8.40	7.57	6.85	6.24	5.71	5.24	4.84		
			Date	12/26/2031	01/07/2031	03/09/2030	06/21/2029	11/08/2028	04/28/2028	11/12/2027	06/18/2027		
			Final Maturity	19.52	18.27	17.26	16.01	15.01	14.01	13.01	12.26		
			Date	02/16/2042	11/16/2040	11/16/2039	08/16/2038	08/16/2037	08/16/2036	08/16/2035	11/16/2034		
	Without optional redemption *	Average life	Years	9.37	8.40	7.57	6.85	6.24	5.71	5.24	4.84		
			Date	12/26/2031	01/07/2031	03/09/2030	06/21/2029	11/08/2028	04/28/2028	11/12/2027	06/18/2027		
			Final Maturity	19.52	18.27	17.26	16.01	15.01	14.01	13.01	12.26		
			Date	02/16/2042	11/16/2040	11/16/2039	08/16/2038	08/16/2037	08/16/2036	08/16/2035	11/16/2034		

\* 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)					
Series	Current	% CE	At issue date		
			% CE	Current	% CE
Series	100.00%	25.66%	100.00%	1,584,000,000.00	16.00%
Issue of Bonds	906,271,977.60			1,584,000,000.00	
B Loan	23.83%	13.64%		216,000,000.00	
Reserve Fund	7.94%	4.55%		72,000,000.00	

Other financial operations (current)			
Assets	Balance	Interest	
		Available	Interest
Treasury Account	98,744,840.02		0.224%
Servicer ppal collect not yet credited	4,157,970.05		
Servicer ints collect not yet credited	1,680,064.02		
Liabilities	Available	Balance	Interest
Subordinated Loan L/T		72,000,000.00	0.491%
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	11,713	14,987	
Principal			
Principal outstanding	1,093,274,207.37	1,799,965,218.66	
Average loan	93,338.53	120,101.77	
Minimum	0.33	46,288.74	
Maximum	539,042.99	1,005,309.68	
Interest rate			
Weighted average (wac)	2.22%	1.78%	
Minimum	0.00%	0.19%	
Maximum	6.10%	6.78%	
Final maturity			
Weighted average (WARM) (months)	288	361	
Minimum	10/31/2022	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%	

LTV Distribution				
	Current		At constitution date	
	% Pool	% LTV	% Pool	% LTV
0.01 - 10%	0.09	6.85		
10.01 - 20%	0.61	16.52	0.01	19.72
20.01 - 30%	2.05	25.92	0.60	25.85
30.01 - 40%	5.43	35.73	1.83	35.51
40.01 - 50%	11.59	45.50	4.68	45.74
50.01 - 60%	21.45	55.47	9.18	55.58
60.01 - 70%	35.64	64.82	15.88	65.52
70.01 - 80%	17.77	74.41	30.94	75.58
80.01 - 90%	5.37	82.92	24.55	84.36
90.01 - 100%	0.01	90.46	12.33	94.27
Weighted average (WALTV)		60.54		74.21
Minimum		0.00		19.43
Maximum		90.46		99.29

# BBVA RMBS 17 Fondo de Titulización

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BBVA

### Suscriber

BBVA

### Prepayments

	Current month	Last 3 months	Last 6 months	Last 12 months	Historical
Single month. mort. (SMM)	0.83%	0.99%	0.91%	0.73%	0.40%
Annual Percentage Rate (CPR)	9.48%	11.26%	10.35%	8.40%	4.70%

### Geographic distribution

	Current	At constitution date
Andalucía	14.45%	14.04%
Aragón	1.95%	1.83%
Asturias	1.09%	1.06%
Balearic Islands	3.69%	3.40%
Basque Country	6.22%	6.28%
Canary Islands	5.12%	4.89%
Cantabria	2.30%	2.26%
Castilla-La Mancha	2.45%	2.31%
Castilla-León	4.15%	4.12%
Catalonia	16.72%	17.21%
Ceuta	0.72%	0.70%
Extremadura	2.20%	2.04%
Galicia	4.57%	4.29%
La Rioja	0.65%	0.62%
Madrid	19.14%	21.10%
Melilla	0.84%	0.79%
Murcia	2.34%	2.13%
Navarra	0.71%	0.74%
Valencia	10.69%	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	257	63,950.06	45,857.66	0.00	109,807.72	7.98	22,361,722.15	22,471,529.87	81.78	58.79
from > 1 to = 2 months	26	16,389.39	11,756.97	0.00	28,146.36	2.05	2,064,411.82	2,092,558.18	7.62	60.70
from > 3 to = 6 months	5	5,918.25	5,734.06	0.00	11,652.31	0.85	531,436.60	543,088.91	1.98	70.92
from > 6 to < 12 months	5	8,499.45	8,134.90	0.00	16,634.35	1.21	433,522.73	450,157.08	1.64	66.50
from = 12 to < 18 months	5	92,008.44	11,819.58	178.73	104,006.75	7.56	364,751.45	468,758.20	1.71	71.12
from ≥ 2 years	13	1,021,287.65	81,295.68	2,387.28	1,104,970.61	80.35	346,395.96	1,451,366.57	5.28	76.77
Subtotal	311	1,208,053.24	164,598.85	2,566.01	1,375,218.10	100.00	26,102,240.71	27,477,458.81	100.00	60.17
Total	311	1,208,053.24	164,598.85	2,566.01	1,375,218.10		26,102,240.71	27,477,458.81		

### Additional information