

Brief report

Date: 03/31/2023  
 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 Nº 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	50,908.91 806,397,134.40 50.91%	100,000.00 1,584,000,000.00	Floating 3-M Euribor+0.300% 16.Feb/May/Aug/Nov	2.9600% 05/16/2023 372.540090 Gross 301.757473 Net	08/16/2066 Quarterly 16.Feb/May/Aug/Nov	"Pass-Through" Sequential	AA (sf) Aa1 (sf) AA(sf)	A (high) Aa2 A+
Total		806,397,134.40	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														
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			
				9.82	8.77	7.86	7.08	6.41	5.84	5.34	4.91			
				12/10/2032	11/20/2031	12/24/2030	03/14/2030	07/14/2029	12/16/2028	06/19/2028	01/14/2028			
				19.26	18.26	17.26	16.01	15.01	14.01	13.01	12.01			
				05/16/2042	05/16/2041	05/16/2040	02/16/2039	02/16/2038	02/16/2037	02/16/2036	02/16/2035			
				9.82	8.77	7.86	7.08	6.41	5.84	5.34	4.91			
				12/10/2032	11/20/2031	12/24/2030	03/14/2030	07/14/2029	12/16/2028	06/19/2028	01/14/2028			
				19.26	18.26	17.26	16.01	15.01	14.01	13.01	12.01			
				05/16/2042	05/16/2041	05/16/2040	02/16/2039	02/16/2038	02/16/2037	02/16/2036	02/16/2035			

\* 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	% CE	At issue date		
			% CE	Current	% CE
Series	100.00%				
Issue of Bonds	806,397,134.40	28.17%	100.00%	1,584,000,000.00	16.00%
B Loan	26.79%			216,000,000.00	
Reserve Fund	8.93%			72,000,000.00	

Other financial operations (current)			
Assets	Balance	Interest	
		Available	Interest
Treasury Account	105,060,804.15		2,596%
Servicer ppal collect not yet credited	4,106,461.30		
Servicer ints collect not yet credited	3,224,274.27		
Liabilities			
Subordinated Loan L/T	72,000,000.00		2,760%
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	11,025	14,987	
Principal			
Principal outstanding	988,571,903.68	1,799,965,218.66	
Average loan	89,666.39	120,101.77	
Minimum	37.32	46,288.74	
Maximum	532,192.62	1,005,309.68	
Interest rate			
Weighted average (wac)	4.63%	1.78%	
Minimum	0.00%	0.19%	
Maximum	8.39%	6.78%	
Final maturity			
Weighted average (WARM) (months)	281	361	
Minimum	04/30/2023	12/31/2024	
Maximum	05/31/2057	06/06/2056	
Index (principal outstanding distribution)			
1-year EURIBOR/MIBOR (Mortgage Market)	99.19%	99.99%	
Mortgage Market: All Institutions	0.06%	0.01%	
Fixed Interest	0.75%	0.00%	

LTV Distribution				
	Current		At constitution date	
	% Pool	% LTV	% Pool	% LTV
0.01 - 10%	0.14	7.17		
10.01 - 20%	0.76	16.17	0.01	19.72
20.01 - 30%	2.33	25.88	0.60	25.85
30.01 - 40%	6.11	35.80	1.83	35.51
40.01 - 50%	12.78	45.54	4.68	45.74
50.01 - 60%	22.48	55.49	9.18	55.58
60.01 - 70%	34.86	64.56	15.88	65.52
70.01 - 80%	16.21	74.45	30.94	75.58
80.01 - 90%	4.36	82.77	24.55	84.36
90.01 - 100%			12.33	94.27
Weighted average (WALTV)		59.39		74.21
Minimum		0.03		19.43
Maximum		89.84		99.29

# BBVA RMBS 17 Fondo de Titulización

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Prepayments					
	Current month	Last 3 months	Last 6 months	Last 12 months	Historical
Single month. mort. (SMM)	1.61%	1.41%	1.36%	1.14%	0.48%
Annual Percentage Rate (CPR)	17.70%	15.69%	15.20%	12.90%	5.58%

Geographic distribution		
	Current	At constitution date
Andalucia	14.58%	14.04%
Aragon	1.92%	1.83%
Asturias	1.11%	1.06%
Balearic Islands	3.75%	3.40%
Basque Country	6.03%	6.28%
Canary Islands	5.32%	4.89%
Cantabria	2.37%	2.26%
Castilla-La Mancha	2.49%	2.31%
Castilla-Leon	4.03%	4.12%
Catalonia	16.75%	17.21%
Ceuta	0.71%	0.70%
Extremadura	2.25%	2.04%
Galicia	4.69%	4.29%
La Rioja	0.67%	0.62%
Madrid	18.41%	21.10%
Melilla	0.88%	0.79%
Murcia	2.41%	2.13%
Navarra	0.74%	0.74%
Valencia	10.89%	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	49,895.20	96,161.55	0.00	146,056.75	7.87	23,145,496.85	23,291,553.60	78.91	60.60
from > 1 to = 2 months	40	17,925.41	32,420.11	0.00	50,345.52	2.71	3,097,063.00	3,147,408.52	10.66	60.50
from > 2 to = 3 months	2	1,545.79	2,438.24	0.00	3,984.03	0.21	278,473.22	282,457.25	0.96	70.37
from > 3 to = 6 months	2	2,121.68	3,434.05	0.00	5,555.73	0.30	191,290.74	196,846.47	0.67	65.30
from > 6 to < 12 months	6	7,023.51	12,014.99	0.00	19,038.50	1.03	448,104.36	467,142.86	1.58	63.37
from = 12 to < 18 months	5	280,516.43	13,367.14	494.39	294,377.96	15.87	159,562.97	453,940.93	1.54	67.06
from = 18 to < 24 months	4	408,557.79	10,847.31	921.89	420,326.99	22.66	0.00	420,326.99	1.42	71.45
from ≥ 2 years	11	834,771.64	78,663.56	1,918.45	915,353.65	49.34	341,422.83	1,256,776.48	4.26	78.75
Subtotal	341	1,602,357.45	249,346.95	3,334.73	1,855,039.13	100.00	27,661,413.97	29,516,453.10	100.00	61.57
Total	341	1,602,357.45	249,346.95	3,334.73	1,855,039.13		27,661,413.97	29,516,453.10		

### Additional information