

Brief report
Date: 07/31/2023

Currency: EUR

Constitution date
 03/27/2017

VAT Reg. no.
 V87792735

Management Company
 Europea de Titulización, S.G.F.T

Originator
 BBVA

Servicer
 BBVA

Lead Manager
 BBVA

Suscriber
 BBVA

Bond Paying Agent
 BBVA

Market
 AIAF Mercado de Renta Fija

Register of Book Securities
 Iberclear

Treasury Account
 BBVA

Principal Account
 BBVA

Subordinated Loan
 BBVA

Start-up Loan
 BBVA

Fund Auditor
 KPMG Auditores

Prepayments

	Current month	Last 3 months	Last 6 months	Last 12 months	Historical
Single month. mort. (SMM)	0.99%	1.12%	1.14%	1.07%	1.15%
Annual Percentage Rate (CPR)	11.21%	12.65%	12.86%	12.16%	12.94%

Replenishment of securitised assets

Last acquisition (date)	09/21/2018
Number of loans acquired	3,937
Additional loan principal	115,777,145.30
Cumulative acquisitions	
Number of loans acquired	27,051
Additional loan principal	693,060,349.29
Next acquisition (date)	
End of revolving period	09/21/2018

Geographic distribution

	Current	At constitution date
Andalucia	17.91%	18.96%
Aragon	2.01%	2.05%
Asturias	2.07%	2.05%
Balearic Islands	2.23%	2.43%
Basque Country	2.71%	3.13%
Canary Islands	9.77%	8.94%
Cantabria	1.01%	1.11%
Castilla-La Mancha	2.86%	3.10%
Castilla-Leon	3.48%	4.23%
Catalonia	21.46%	16.44%
Ceuta	0.83%	0.76%
Extremadura	2.18%	2.60%
Galicia	5.74%	5.69%
La Rioja	0.29%	0.46%
Madrid	12.15%	12.40%
Melilla	0.93%	1.00%
Murcia	2.38%	2.59%
Navarra	0.56%	0.76%
Valencia	9.44%	10.72%

Current delinquency

Aging	Assets	Overdue debt					Outstanding debt	Total debt	
		Principal	Interest	Other	Total	%		Total	%
<i>Delinquencies</i>									
Up to 1 month	1,324	370,931.50	65,891.14	0.00	436,822.64	5.02	8,599,677.34	9,036,499.98	38.94
from > 1 to ≤ 2 months	114	91,526.61	19,397.37	0.00	110,923.98	1.28	834,871.52	945,795.50	4.08
from > 2 to ≤ 3 months	45	40,806.17	7,305.26	0.00	48,111.43	0.55	235,788.37	283,899.80	1.22
from > 3 to ≤ 6 months	89	144,151.81	22,885.27	0.00	167,037.08	1.92	499,789.13	666,826.21	2.87
from > 6 to < 12 months	219	617,450.30	105,437.09	0.00	722,887.39	8.31	1,230,009.10	1,952,896.49	8.42
from ≥ 12 to < 18 months	253	1,093,901.26	177,449.94	0.00	1,271,351.20	14.62	1,096,636.12	2,367,987.32	10.20
from ≥ 18 to < 24 months	189	989,858.18	184,727.57	0.00	1,174,585.75	13.50	740,649.94	1,915,235.69	8.25
from ≥ 2 years	431	4,018,873.15	748,010.45	0.00	4,766,883.60	54.80	1,269,522.32	6,036,405.92	26.01
Subtotal	2,664	7,367,498.98	1,331,104.09	0.00	8,698,603.07	100.00	14,506,943.84	23,205,546.91	100.00
Total	2,664	7,367,498.98	1,331,104.09	0.00	8,698,603.07		14,506,943.84	23,205,546.91	

Additional information