

Brief report

Date: 02/28/2019
 Currency: EUR

Constitution date
 05/11/2015

VAT Reg. no.
 V87286803

Management Company
 Europa 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

Lead Manager
 BBVA

Subscribers
 BBVA
 Banco Europeo de Inversiones

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	Current	Original
Bonds ES0305069009	05/11/2015 32,800	74,227.82 2,434,672,496.00 74.23%	100,000.00 3,280,000,000.00	Floating 3-M Euribor+0.500% 19.Feb/May/Aug/Nov	0.1920% 05/20/2019 35.629354 Gross 28.859777 Net	05/19/2058 Quarterly 19.Feb/May/Aug/Nov	"Pass-Through" Secutorial	A(h)(sf) Aa1	A (sf) Aa3 (sf)
Total		2,434,672,496.00	3,280,000,000.00						

Estimated average life (in years) and maturity according to different hypothesis of constant prepayment rates (CPR) as of the last Payment Date										
		% Monthly CPR (SMM)								
		0,08	0,17	0,25	0,34	0,42	0,51	0,60	0,69	
		% Annual equivalent CPR								
		1,00	2,00	3,00	4,00	5,00	6,00	7,00	8,00	
Bonds	With optional redemption *	Average life	Years	7.75	6.98	6.33	5.78	5.31	4.91	4.56
	Final Maturity	Years	Date	11/17/2026	02/08/2026	06/17/2025	11/28/2024	06/11/2024	01/16/2024	09/12/2023
				16.01	15.01	13.76	12.76	12.01	11.25	10.50
				Date	02/19/2035	02/19/2034	11/19/2032	11/19/2031	02/19/2031	05/19/2030
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BBVA RMBS 15 Fondo de Titulización de Activos

Brief report

Date: 02/28/2019

Currency: EUR

Constitution date

05/11/2015

VAT Reg. no.

V87286803

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

Lead Manager

BBVA

Suscribers

BBVA

Banco Europeo de Inversiones

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	1,034	424,735.67	82,464.92	0.00	507,200.59	33.85	114,522,140.71	115,029,341.30	86.41	54.17
from > 1 to = 2 months	56	60,492.29	11,892.98	0.00	72,385.27	4.83	6,522,539.75	6,594,925.02	4.95	52.98
from > 2 to = 3 months	13	20,995.29	3,809.83	0.00	24,805.12	1.66	1,591,212.08	1,616,017.20	1.21	56.59
from > 3 to = 6 months	15	77,651.66	7,698.97	602.33	85,952.96	5.74	1,592,395.48	1,678,348.44	1.26	57.84
from > 6 to < 12 months	11	37,783.90	8,429.49	1,647.92	47,861.31	3.19	1,356,532.73	1,404,394.04	1.05	56.86
from = 12 to < 18 months	11	52,417.34	10,767.83	5,817.06	69,002.23	4.61	1,066,622.19	1,135,624.42	0.85	61.27
from = 18 to < 24 months	11	90,332.75	18,301.22	5,203.38	113,837.35	7.60	1,392,972.24	1,506,809.59	1.13	61.35
from ≥ 2 years	37	449,384.00	90,953.52	37,016.84	577,354.36	38.53	3,577,395.85	4,154,750.21	3.12	61.60
Subtotal	1,188	1,213,792.90	234,318.76	50,287.53	1,498,399.19	100.00	131,621,811.03	133,120,210.22	100.00	54.54
Total	1,188	1,213,792.90	234,318.76	50,287.53	1,498,399.19		131,621,811.03	133,120,210.22		

Additional information