

BBVA RMBS 18 Fondo de Titulización



Brief report

Date: 02/28/2018
Currency: EUR

Date of constitution
11/20/2017

VAT Reg. no.
V87964110

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

Originator
BBVA

Servicer
BBVA

Assets Custodian
BBVA

Bond Paying Agent
BBVA

Market
AIAP Mercado de Renta Fija

Register of Book Securities
Iberclear

Treasury Account
BBVA

Start-up Loan
BBVA

Subordinated Loan
BBVA

Fund Auditors
Por Determinar

Lead Manager
BBVA

Suscribers
BBVA / BEI

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
Series ES0305295000	11/20/2017 14,580	100,000.00 1,458,000,000.00 100.00%	100,000.00 1,458,000,000.00	Floating terpolacion lineal (3 - 6 meses) 18.Mar/Jun/Sep/Dec	0.1870% 03/19/2018 60.255556 Gross 48.807000 Net	03/18/2064 Quarterly 18.Mar/Jun/Sep/Dec	03/19/2018 "Pass-Through" Secuential	AA (sf) Aa2 (sf)	AA(sf) Aa2 (sf)
Total		1,458,000,000.00	1,458,000,000.00						

Estimated average life (in years) and maturity according to different hypothesis of constant prepayment rates (CPR)											
		% Monthly CPR (SMM)		0,08		0,17		0,25		0,34	
		% Annual equivalent CPR		1,00		2,00		3,00		4,00	
Series	With optional redemption *	Average life	Years	10.26	9.14	8.20	7.40	6.72	6.14	5.64	5.22
		Final Maturity	Years	21.58	20.08	18.58	17.33	16.08	14.83	13.83	12.83
			Date	06/19/2039	12/19/2037	06/19/2036	03/19/2035	12/19/2033	09/19/2032	09/19/2031	09/19/2030
			Date	02/22/2028	01/10/2027	01/31/2026	04/14/2025	08/10/2024	01/11/2024	07/15/2023	02/09/2023
	Without optional redemption *	Average life	Years	10.26	9.14	8.20	7.40	6.72	6.14	5.64	5.22
		Final Maturity	Years	21.58	20.08	18.58	17.33	16.08	14.83	13.83	12.83
			Date	06/19/2039	12/19/2037	06/19/2036	03/19/2035	12/19/2033	09/19/2032	09/19/2031	09/19/2030
			Date	02/22/2028	01/10/2027	01/31/2026	04/14/2025	08/10/2024	01/11/2024	07/15/2023	02/09/2023

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Current delinquency										
Aging	Assets	Overdue debt					Outstanding debt	Total debt		% Total debt / Appraisal Value
		Principal	Interest	Other	Total	%			%	
Delinquencies										
Up to 1 month	1,011	425,136.37	126,570.69	0.00	551,707.06	93.01	147,118,955.77	147,670,662.83	96.80	94.90
from > 1 to = 2 months	33	29,052.15	6,613.26	0.00	35,665.41	6.01	4,543,660.98	4,579,326.39	3.00	100.48
from > 2 to = 3 months	1	1,297.50	1,114.68	0.00	2,412.18	0.41	152,961.08	155,373.26	0.10	108.02
from > 3 to = 6 months	1	2,955.00	450.65	0.00	3,405.65	0.57	143,596.49	147,002.14	0.10	88.96
Subtotal	1,046	458,441.02	134,749.28	0.00	593,190.30	100.00	151,959,174.32	152,552,364.62	100.00	95.07
Doubt debts (subjectives)										
	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
Subtotal	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total	1,046	458,441.02	134,749.28	0.00	593,190.30		151,959,174.32	152,552,364.62		95.07