

BBVA RMBS 18 Fondo de Titulización

Brief report

Date: 01/31/2021
Currency: EUR



Constitution date
11/20/2017

VAT Reg. no.
V87964110

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

Originator
BBVA

Service
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

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	Interest Rate	Redemption
				Current	Original		Payment Date	Next coupon	Final maturity (legal)
									Next
									Rating DBRS / MOOD
									Current
									Original
Series	ES0305295000	11/20/2017	14,580	78,272.73	100,000.00	Floating	3-M Euribor+0.500%	0.0000%	03/18/2064
				1,141,216,403.40	1,458,000,000.00		18.Mar/Jun/Sep/Dec	0.000000 Gross	03/18/2021
				78.27%				0.000000 Net	Quarterly
									18.Mar/Jun/Sep/Dec
									"Pass-Through"
									Secuential
									AA (sf)
									Aa1 (sf)
									AA (sf)
									Aa2 (sf)
Total				1,141,216,403.40	1,458,000,000.00				

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
				% Annual equivalent CPR						
				1,00	2,00	3,00	4,00	5,00	6,00	7,00
				8,00	16,00	24,00	32,00	40,00	48,00	56,00
				64,00	128,00	192,00	256,00	320,00	384,00	448,00
				512,00	1024,00	1536,00	2048,00	2560,00	3072,00	3584,00
				4096,00	8192,00	12288,00	16384,00	20480,00	24576,00	28672,00
				32768,00	65536,00	98304,00	131072,00	163840,00	196608,00	229376,00
				262144,00	524288,00	786432,00	1048576,00	1310720,00	1572864,00	1835008,00
				2097152,00	4194304,00	6291456,00	8388608,00	10485760,00	12582912,00	14680064,00
				16777216,00	33554432,00	50331648,00	67108864,00	83886080,00	100663296,00	117440512,00
				134217728,00	268435456,00	402653184,00	536870912,00	671088640,00	805306368,00	939524096,00
				1073741824,00	2147483648,00	3221175008,00	4294866368,00	5368557728,00	6442249088,00	7515940448,00
				8589934608,00	17179869216,00	25769803840,00	34359738400,00	42949672960,00	51539607520,00	60129542080,00
				68719476864,00	137438953728,00	206158430592,00	274877907456,00	343597384320,00	412316861184,00	481036338048,00
				549755814912,00	1099511629824,00	1649267444736,00	2199023259648,00	2748779074560,00	3298534889472,00	3848290704384,00
				4398046519296,00	8796093038592,00	13194139557888,00	17592186017184,00	21990232596480,00	26388279055776,00	30786325515072,00
				35184372154304,00	70368744308608,00	105553116462912,00	140737488717216,00	175921860171616,00	211106231625920,00	246290603080624,00
				281475057234432,00	562950114468864,00	844425171703296,00	1125900228937728,00	1407374887172160,00	1759218601716608,00	2111062316261056,00
				2251800457875456,00	4503600915750912,00	6755401373626368,00	9007201831501824,00	11259002289377280,00	14073748871721728,00	17592186017166656,00
				18014403663003648,00	36028807326007296,00	54043210989010944,00	72057614652014592,00	90072018315018240,00	112590022893772800,00	140737488717217280,00
				144115229304029184,00	288230458608058368,00	432345687912087552,00	576460917216116736,00	720576146520145920,00	900720183150182400,00	1125900228937728000,00
				1152921834432233472,00	2305843668864466944,00	3458765503296690332,00	4611687337728913888,00	5764609172161167360,00	7205761465201459200,00	9007201831501824000,00
				9223374675457867776,00	18446749350915735552,00	27670124026373603328,00	36893498701831471104,00	46116873377289138880,00	57646091721611673600,00	72057614652014592000,00
				73787005403662942208,00	147574010807325884416,00	221361016210988826624,00	295148021614651768832,00	368934987018314711040,00	461168733772891388800,00	576460917216116736000,00
				590296043229303537664,00	1180592086458607075328,00	1770888129687910612992,00	23611841729172141505248,00	2951480216146517688320,00	3689349870183147110400,00	4611687337728913888000,00
				4722368345834428301312,00	9444736691668856602624,00	14167105037503284903936,00	18889473383337713205248,00	23611841729172141505560,00	29514802161465176883200,00	36893498701831471104000,00
				37778946766675426410496,00	75557893533350852820992,00	113336840300026279231488,00	151115587066681758372096,00	188894733833377132052480,00	236118417291721415055600,00	295148021614651768832000,00
				302231574133403411283968,00	604463148266806822567936,00	906694722400210233851904,00	1208926363200280305135872,00	1511155870666817583720960,00	1888947338333771320524800,00	2361184172917214150556000,00
				2417852593067227290271872,00	4835705186134454580543744,00	7253557779201681870815616,00	9671410372268909151087488,00	12089263632002803051358720,00	15111558706668175837209600,00	18889473383337713205248000,00
				19342820744537818322175008,00	38685641489075636644350016,00	58028462233613454966525030,00	77371282978151273288690048,00	96714103722689091510874880,00	120892636320028030513587200,00	151115587066681758372096000,00
				154742565956302546577400064,00	309485131912605093154800128,00	464227697868907639732200192,00	618970263825210186309600256,00	773712829781512732886900480,00	967141037226890915108748800,00	1208926363200280305135872000,00
				1237940527650420372619200512,00	2475881055300840745238401024,00	3713821582951261117857601536,00	4951762110601681490476802048,00	6189702638252101863096002560,00	7737128297815127328869004800,00	9671410372268909151087488000,00
				9903524221203363060953604102,00	19807048442406726121907208204,00	29710572663610089182860812306,00	39614096884814291233814417312,00	49517621106016814904768020480,00	61897026382521018630960025600,00	77371282978151273288690048000,00
				7922819376962690448762883281,00	15845638753925380897525766562,00	23768458130888071346288649843,00	31691277507851281795051533154,00	396140968848142912338144173120,00	495176211060168149047680204800,00	618970263825210186309600256000,00
				6338255501570152359010306625,00	12676511003140304718020613250,00	18994766504710457077030919875,00	25313022006270608610541377830,00	316912775078512817950515331540,00	3961409688481429123381441731200,00	4951762110601681490476802048000,00
				5070604401256121887208245300,00	10141208802512243774416490600,00	15211813203768365661624735950,00	2028241760502448753243718400,00	253130220062706086105413778300,00	3169127750785128179505153315400,00	39614096884814291233814417312000,00
				4056483521004977510566596240,00	8112967042009955021133192480,00	12169450563014932531700288720,00	16225934084020909042560437120,00	20282417605024487532437184000,00	2531302200627060861054137783000,00	31691277507851281795051533154000,00
				3245186816803982008453277072,00	6490373633607964016906554144,00	9735560450411946025359831216,00	12980747267215928032039696288,00	162259340840209090425604371200,00	202824176050244875324371840000,00	25313022006270608610541377830000,00
				2596149453443185606762621657,00	5192298906886371213525243314,00	7783448360329556820287865072,00	10374597813772739230431786784,00	129807472672159280320396962880,00	1622593408402090904256043712000,00	2028241760502448753243718400000,00
				2076919562754548485410105325,00	4153839125509096970820210650,00	6230758688263645456230315976,00	8307678250967290734345421300,00	103745978137727392304317867840,00	1298074726721592803203969628800,00	16225934084020909042560437120000,00
				1661535650203638788328084260,00	3323071300407277576656168520,00	5034606950610916364984252784,00	6746142600814555153316338000,00	83076782509672907343454213000,00	10374597813772739230431786784000,00	12980747267215928032039696288000,00
				1329228520162911030662467408,00	2658457040325822061324934816,00	3987685560488733091987402112,00	5316914080651644112650864224,00	67461426008145551533163380000,00	830767825096729073434542130000,00	103745978137727392304317867840000,00
				1063382816130328824530773926,00	2126765632260657649061547852,00	3190148448390986473592321216,00	4253531264511315297388642432,00	53169140806516441126508642240,00	674614260081455515331633800000,00	8307678250967290734345421300000,00

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Prepayments					
	Current month	Last 3 months	Last 6 months	Last 12 months	Historical
Single month. mort. (SMM)	0.22%	0.32%	0.29%	0.25%	0.21%
Annual Percentage Rate (CPR)	2.58%	3.82%	3.40%	2.98%	2.44%

Geographic distribution		
	Current	At constitution date
Andalucía	10.22%	10.20%
Aragón	1.38%	1.43%
Asturias	0.81%	0.79%
Balearic Islands	1.67%	1.68%
Basque Country	2.35%	2.40%
Canary Islands	2.75%	2.70%
Cantabria	0.75%	0.77%
Castilla-La Mancha	2.17%	2.19%
Castilla-León	2.63%	2.64%
Catalonia	49.71%	49.38%
Ceuta	0.20%	0.20%
Extremadura	1.02%	1.00%
Galicia	2.10%	2.09%
La Rioja	0.28%	0.27%
Madrid	13.28%	13.62%
Melilla	0.27%	0.26%
Murcia	1.37%	1.35%
Navarra	0.37%	0.41%
Valencia	6.68%	6.63%

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	543	202,926.37	52,112.08	0.00	255,038.45	32.58	68,634,890.21	68,889,928.66	83.70	77.90
from > 1 to = 2 months	46	35,909.09	8,462.50	0.00	44,371.59	5.67	6,212,278.18	6,256,649.77	7.60	79.34
from > 2 to = 3 months	9	9,882.22	1,058.26	0.00	10,940.48	1.40	1,037,058.06	1,047,998.54	1.27	78.00
from > 3 to = 6 months	7	9,239.51	4,044.25	0.00	13,283.76	1.70	963,160.46	976,444.22	1.19	87.52
from > 6 to < 12 months	9	35,298.05	8,817.32	0.00	44,115.37	5.64	1,152,171.57	1,196,286.94	1.45	82.75
from = 12 to < 18 months	17	128,149.22	25,819.45	180.50	154,149.17	19.69	1,729,069.56	1,883,218.73	2.29	83.37
from = 18 to < 24 months	8	76,974.15	14,328.81	0.00	91,302.96	11.66	1,068,311.48	1,159,614.44	1.41	87.71
from ≥ 2 years	7	134,239.06	33,525.45	1,866.35	169,630.86	21.67	722,688.18	892,319.04	1.08	101.24
Subtotal	646	632,617.67	148,168.12	2,046.85	782,832.64	100.00	81,519,627.70	82,302,460.34	100.00	78.62
Total	646	632,617.67	148,168.12	2,046.85	782,832.64		81,519,627.70	82,302,460.34		

Europea de Titulización publishes this report to supplement the information laid down in the Offering Circular for the Bond Issue by this Securitisation Fund. Only the information communicated by Europea de Titulización, in pursuance of the provisions of the Offering Circular, shall be considered for third-party publicity and dissemination purposes.

Additional information

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