



STRUCTURED FINANCE TRANSACTION PERFORMANCE REPORTING

ASSET CLASS

RMBS ∨

TRANSACTION NAME

HT ABANCA RMBS II, FONDO DE TIT... ∨

TRANSACTION PROFILE

Transaction name	HT ABANCA RMBS II, FONDO DE TITULIZACIÓN
Issuer LEI	9598003B8B7BNRUKZG55
Asset class	RMBS
Closing date	20 December 2017
Country of assets	Spain
Pool type	Static

REPORT INFORMATION

Date of publication	10 January 2024
Last date of investor report	25 October 2023

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Notes profile

	Currency ¹	Coupon type ¹	Frequency ¹	Spread/ Coupon ¹	Outstanding balance ¹		Credit enhancement ¹	
					Dec 2017	Oct 2023	Apr 2018	Oct 2023
Class A	EUR	Floating	3M	0.30%	780,000,000	395,334,186	13.04%	21.59%

	Rating	Validity date
Class A	AAA (SF)	18 Jan 2023

Counterparties

Entity role	Entity name	Rating	Validity date
Account bank	Banco Santander S.A.	**	
Arranger	Barclays Bank PLC	**	
Arranger	Haya Titulizacion SGFT S.A.		
Originator	Abanca Corporacion Bancaria S.A.		
Paying agent	Banco Santander S.A.	**	
Servicer	Abanca Corporacion Bancaria S.A.		

¹ Source: Investor report

² Source: EDW

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Portfolio profile

	Dec 2017	Apr 2018	Oct 2023
Outstanding portfolio balance ¹	900,000,001 EUR		515,147,206 EUR
Weighted average asset yield ¹		0.68%	3.36%

Concentration

	Apr 2018		Oct 2023	
	Share	Region/City	Share	Region/City
Top 1 region (borrower) ¹	25.60%	A Coruña	24.54%	A Coruña

	Apr 2018	Oct 2023
	Share	Share
Top 1 obligor ¹	0.11%	0.15%
Top 10 obligor ¹	0.64%	0.84%

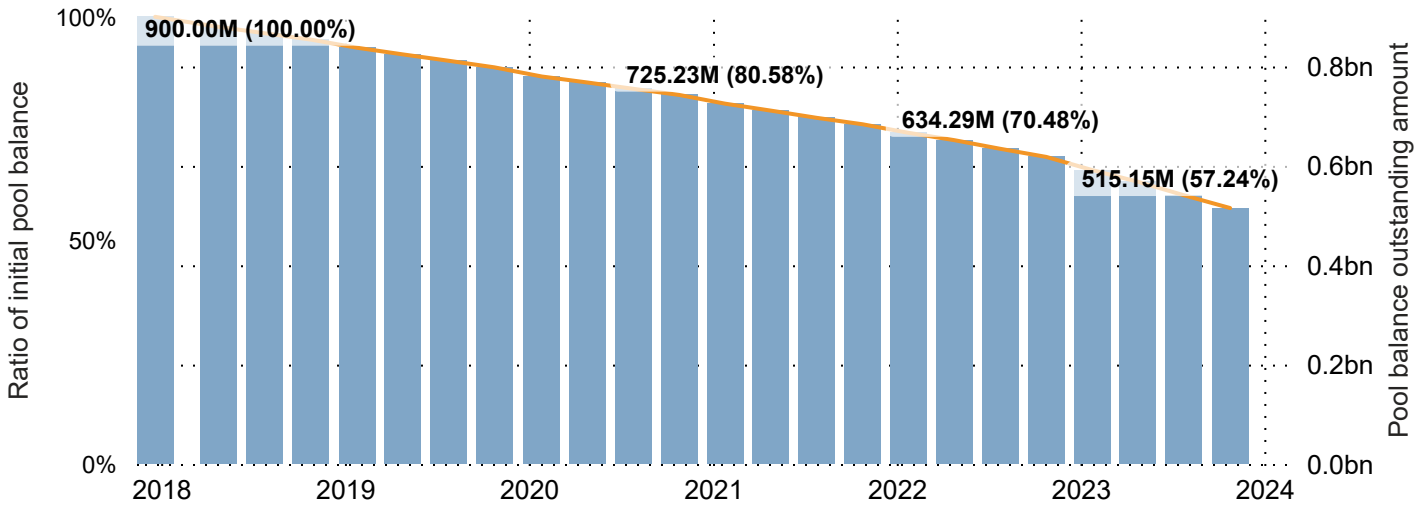
¹ Source: Investor report

² Source: EDW

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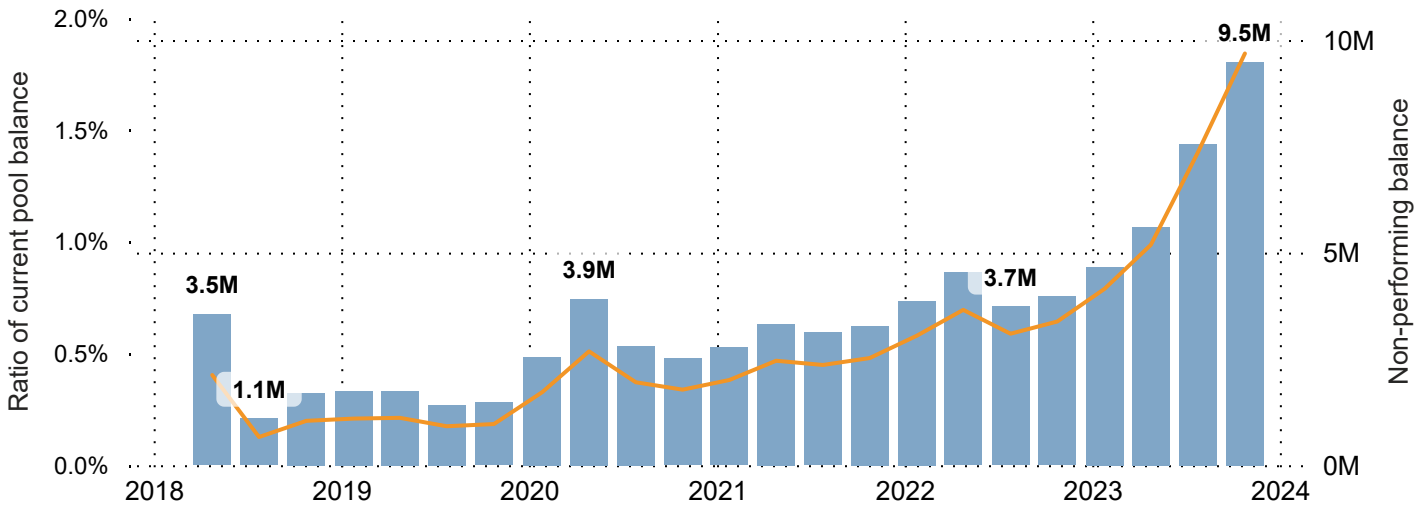
Asset pool balance (currency : EUR)

Source: Investor report



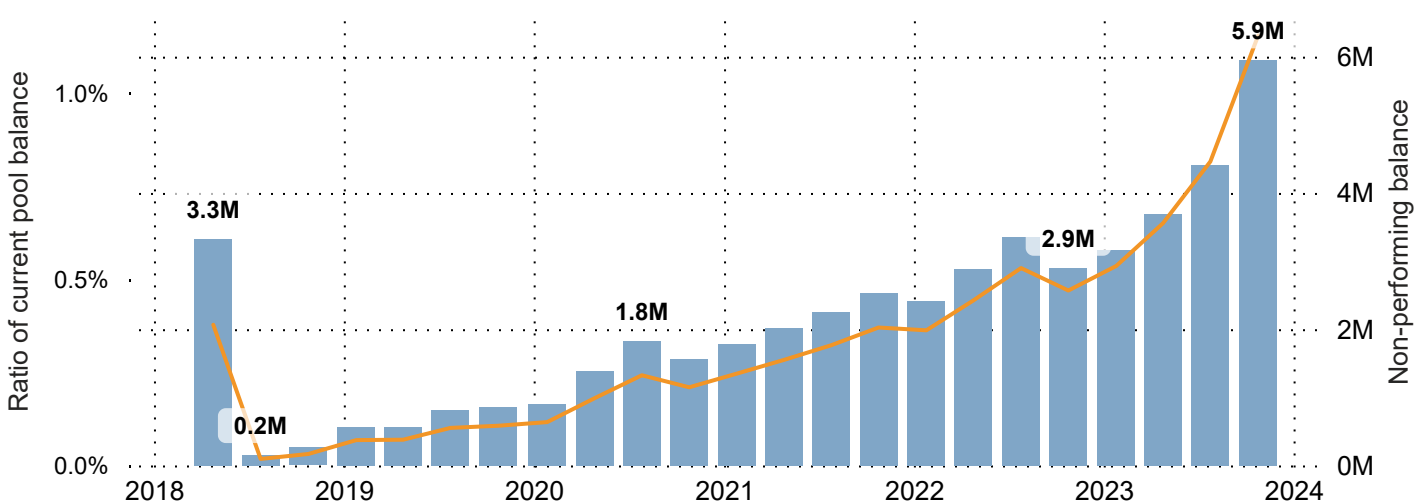
Non-performing balance due for more than 30 days in arrears (currency : EUR)

Source: Investor report



Non-performing balance due for more than 90 days in arrears (currency : EUR)

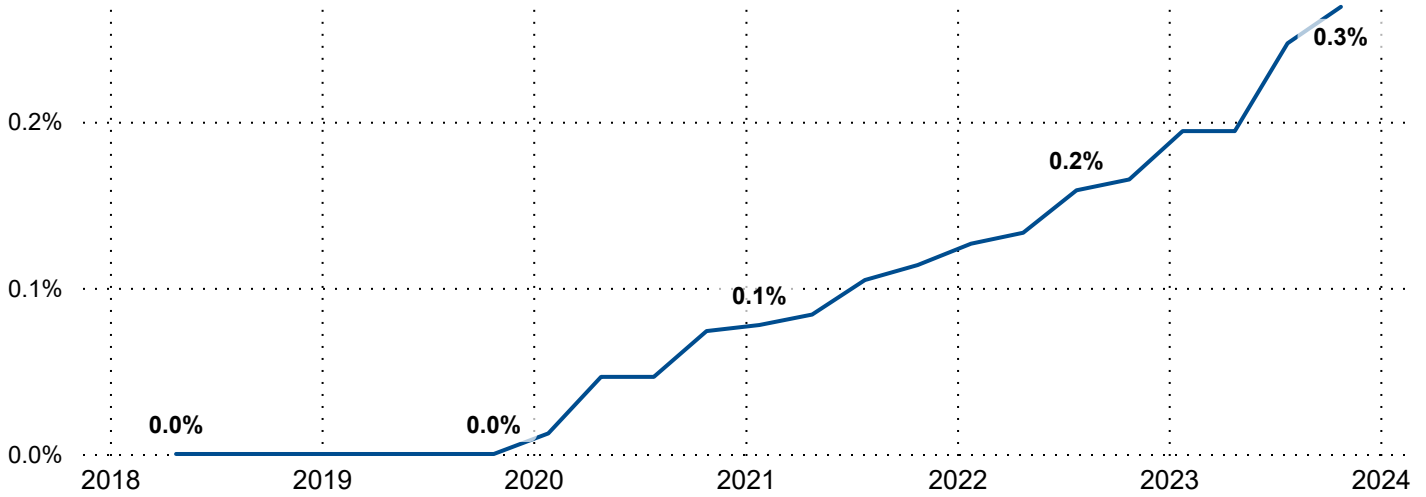
Source: Investor report



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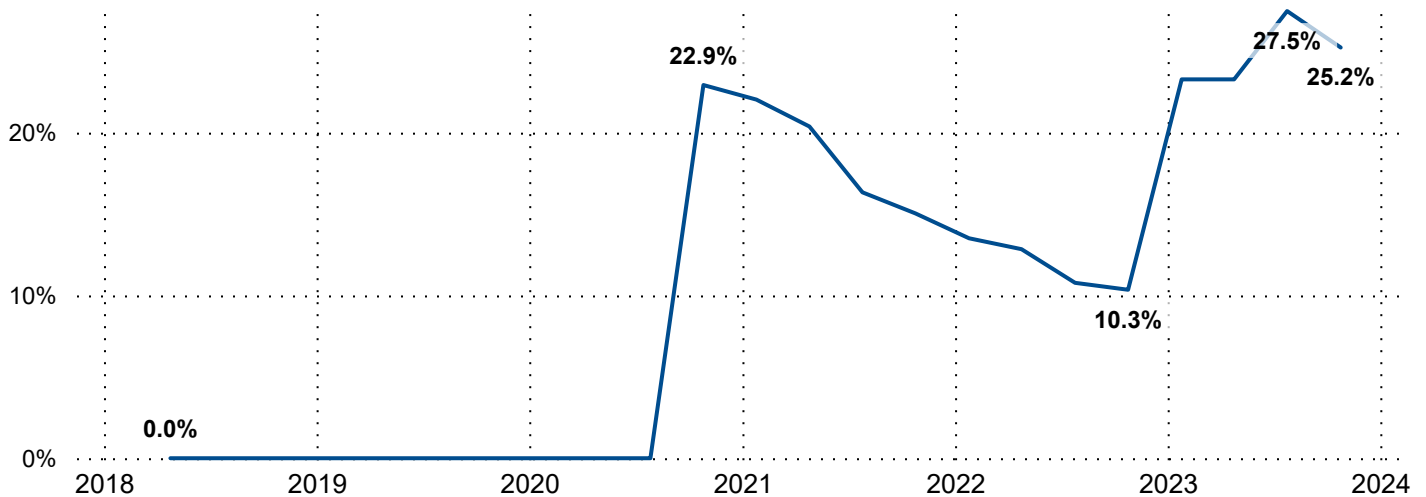
Cumulative default ratio (default : 3M)

Source: Investor report



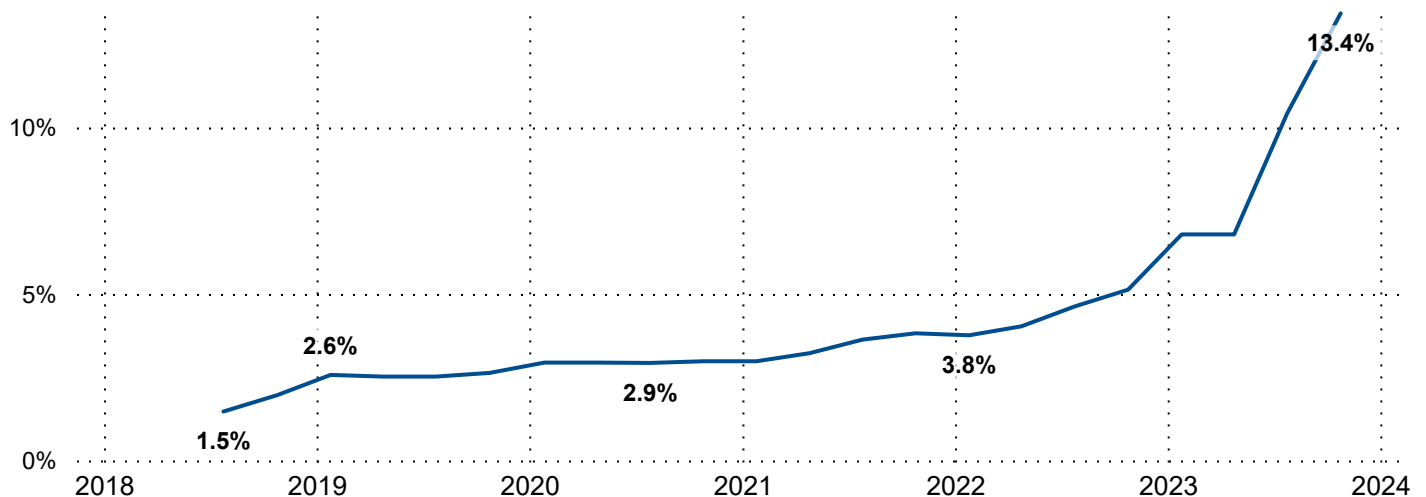
Cumulative recovery ratio (default : 3M)

Source: Investor report



Annualised constant prepayment rate (CPR)

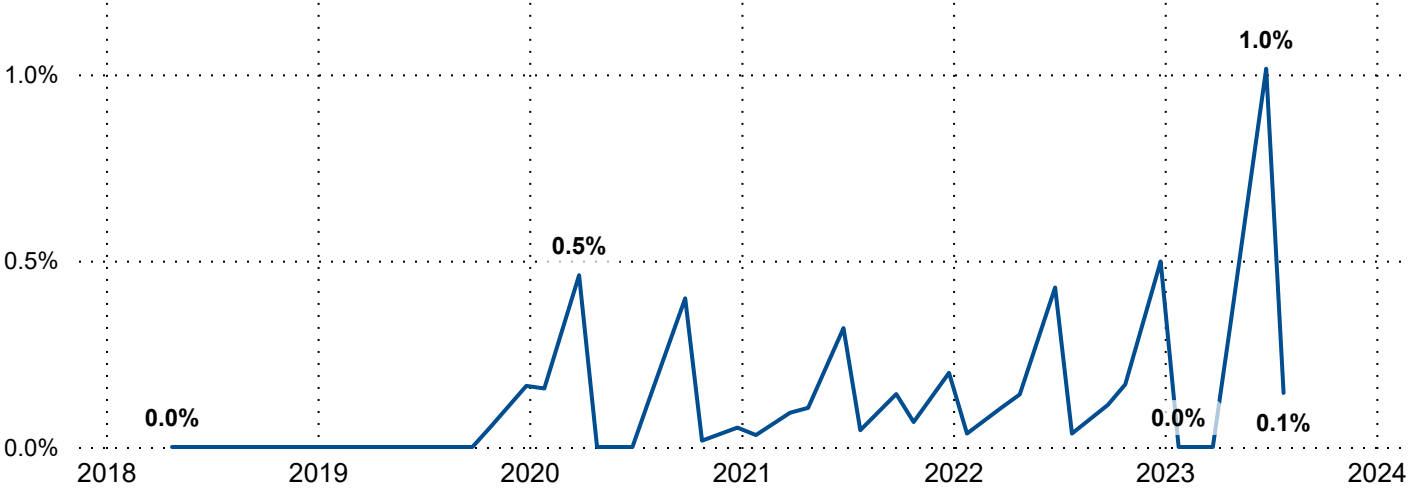
Source: Investor report



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Annualised constant default ratio (CDR)

Source: Investor report

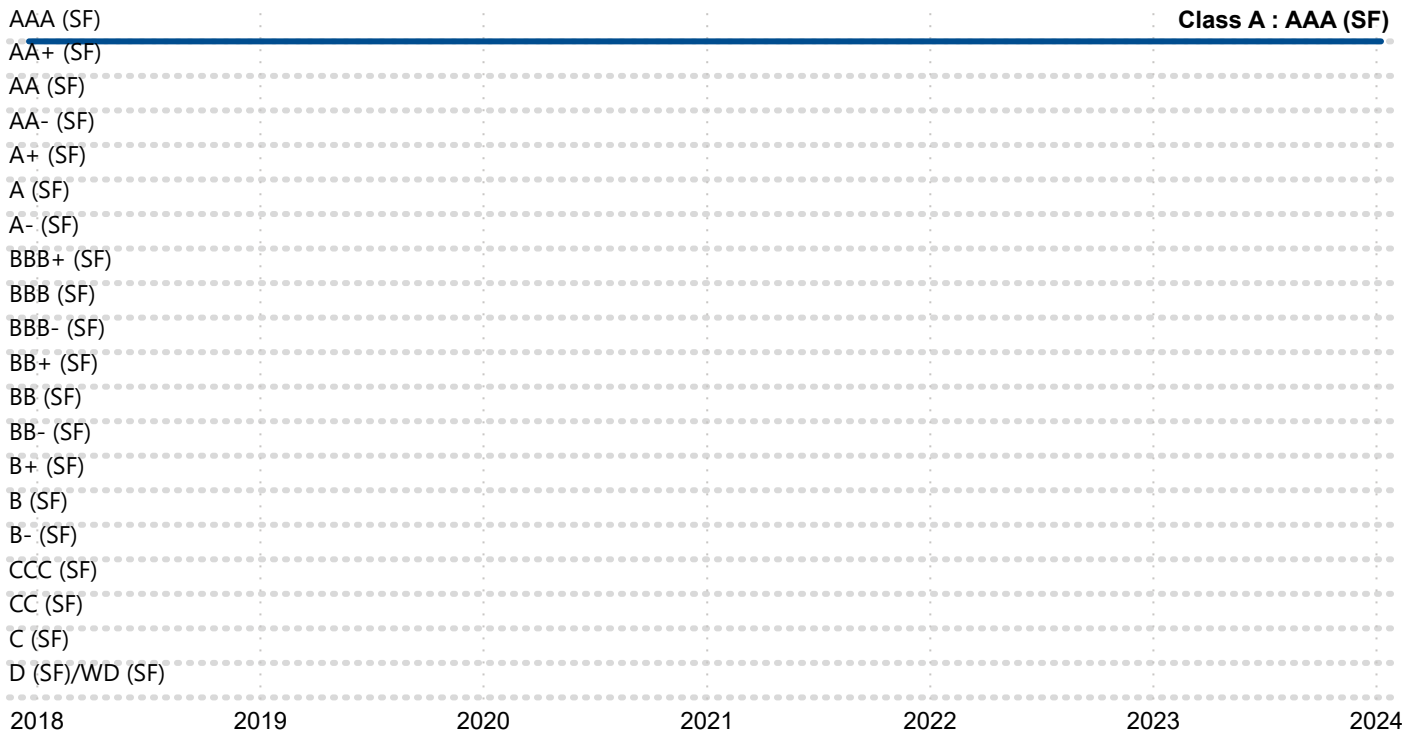


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Rating history

Source: Scope

● Class A

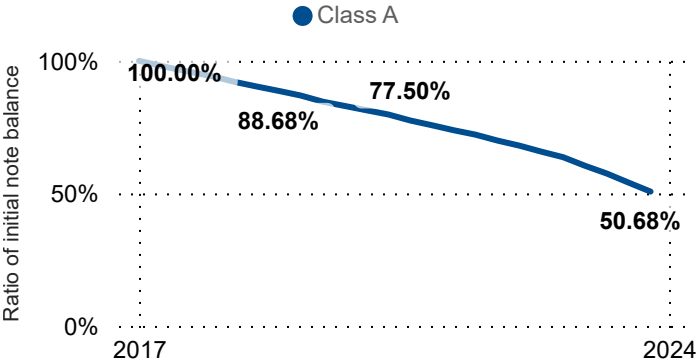


	20 Dec 2017	22 Dec 2017	18 Jan 2023
Class A	AAA (SF)	AAA (SF)	AAA (SF)

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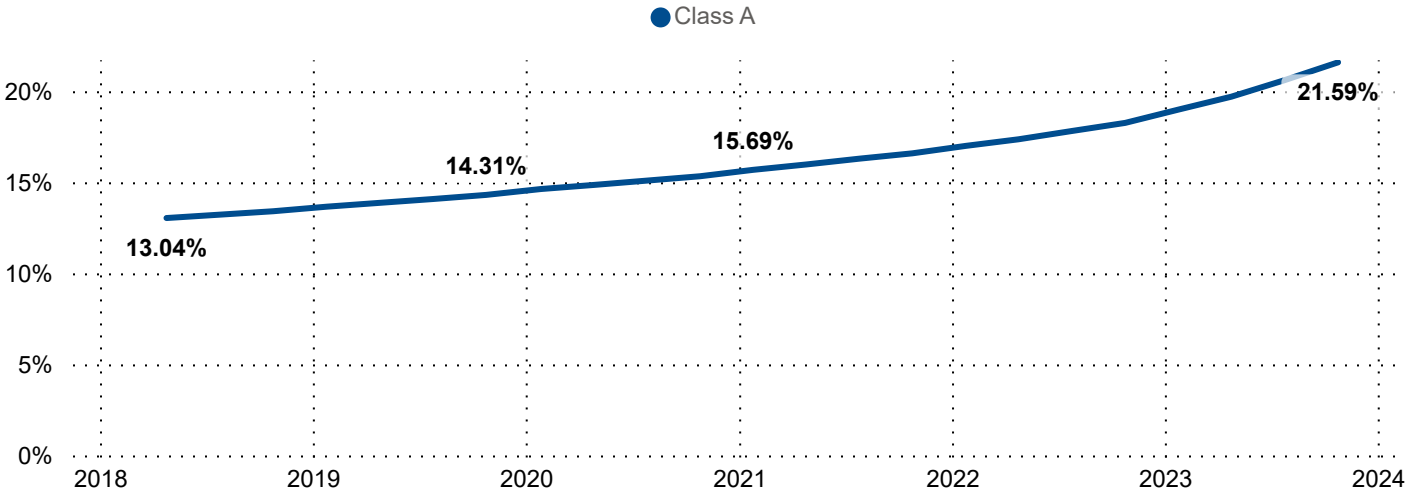
Outstanding notes balance

Source: Investor report



Credit enhancement

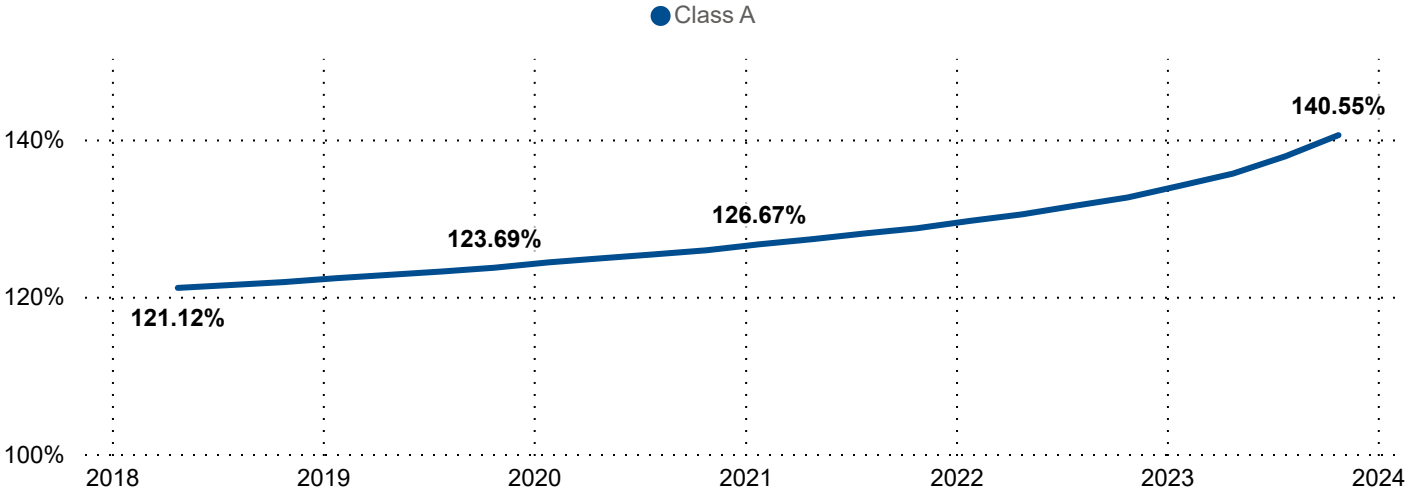
Source: Investor report



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Notes overcollateralisation

Source: Investor report



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Note on the transaction

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Field name	Description
Credit enhancement	Either as per the investor report or computed as the ratio of (i) the sum of liability's nominal, junior to the notes under consideration, to (ii) the sum of liability's nominal.
Cumulative default ratio	Ratio of (i) the sum over periods of defaulted amounts since closing by (ii) the initial portfolio balance.
Cumulative recovery ratio	Ratio of (i) the sum of recovered amounts (as per the investor report definition) by (ii) the sum over periods of defaulted amounts.
Notes overcollateralisation	Ratio of (i) the sum of the aggregate loan balance and the reserve account by (ii) the sum of all note's nominal for those which are pari-passu or senior to the relevant note.
Outstanding notes balance	Relevant note current nominal amount.
Outstanding portfolio balance	Aggregate loan balances at the relevant date.

Scope Ratings GmbH

Headquarters Berlin

Lennéstraße 5
D-10785 Berlin
Phone +49 30 27891 0

Frankfurt am Main

Neue Mainzer Straße 66-68
D-60311 Frankfurt am Main
Phone +49 69 66 77 389 0

Paris

10 avenue de Messine
FR-75008 Paris
Phone +33 6 6289 3512

Oslo

Karenslyst allé 53
N-0279 Oslo
Phone +47 21 09 38 35

Madrid

Paseo de la Castellana 141
E-28046 Madrid
Phone +34 91 572 67 11

Milan

Via Nino Bixio, 31
20129 Milano MI
Phone +39 02 30315 814

Scope Ratings UK Limited

52 Grosvenor Gardens
London SW1W 0AU
Phone +44 20 7824 5180

info@scoperatings.com
www.scoperatings.com

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