



# 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	8 February 2024
Last date of investor report	25 January 2024

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## Notes profile

	Currency <sup>1</sup>	Coupon type <sup>1</sup>	Frequency <sup>1</sup>	Spread/ Coupon <sup>1</sup>	Outstanding balance <sup>1</sup>		Credit enhancement <sup>1</sup>	
					Dec 2017	Jan 2024	Apr 2018	Jan 2024
Class A	EUR	Floating	3M	0.30%	780,000,000	364,958,802	13.64%	24.68%

	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	Haya Titulizacion SGFT S.A.		
Originator	Abanca Corporacion Bancaria S.A.		
Paying agent	Banco Santander S.A.	**	
Servicer	Abanca Corporacion Bancaria S.A.		

<sup>1</sup> Source: Investor report

<sup>2</sup> Source: EDW

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## Portfolio profile

	Dec 2017	Apr 2018	Jan 2024
Outstanding portfolio balance <sup>1</sup>	900,000,001 EUR		486,203,764 EUR
Weighted average asset yield <sup>1</sup>		0.68%	4.42%

## Concentration

	Apr 2018		Jan 2024	
	Share	Region/City	Share	Region/City
Top 1 region (borrower) <sup>1</sup>	25.60%	A Coruña	24.54%	A Coruña

	Apr 2018	Jan 2024
	Share	Share
Top 1 obligor <sup>1</sup>	0.11%	0.16%
Top 10 obligor <sup>1</sup>	0.64%	0.88%

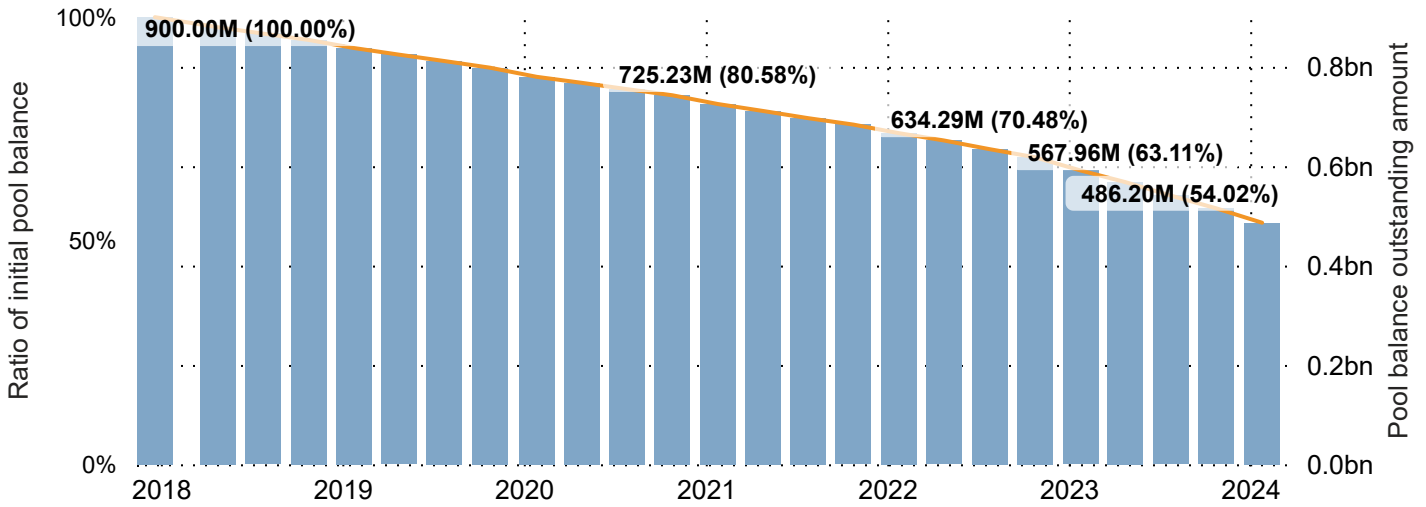
<sup>1</sup> Source: Investor report

<sup>2</sup> Source: EDW

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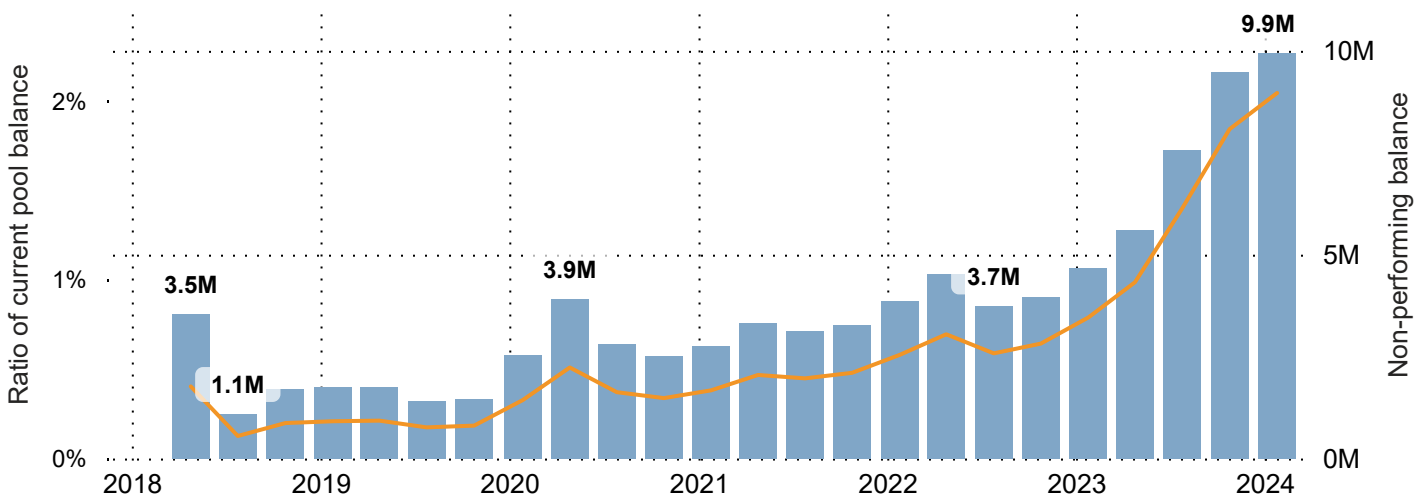
### Asset pool balance (currency : EUR)

Source: Investor report



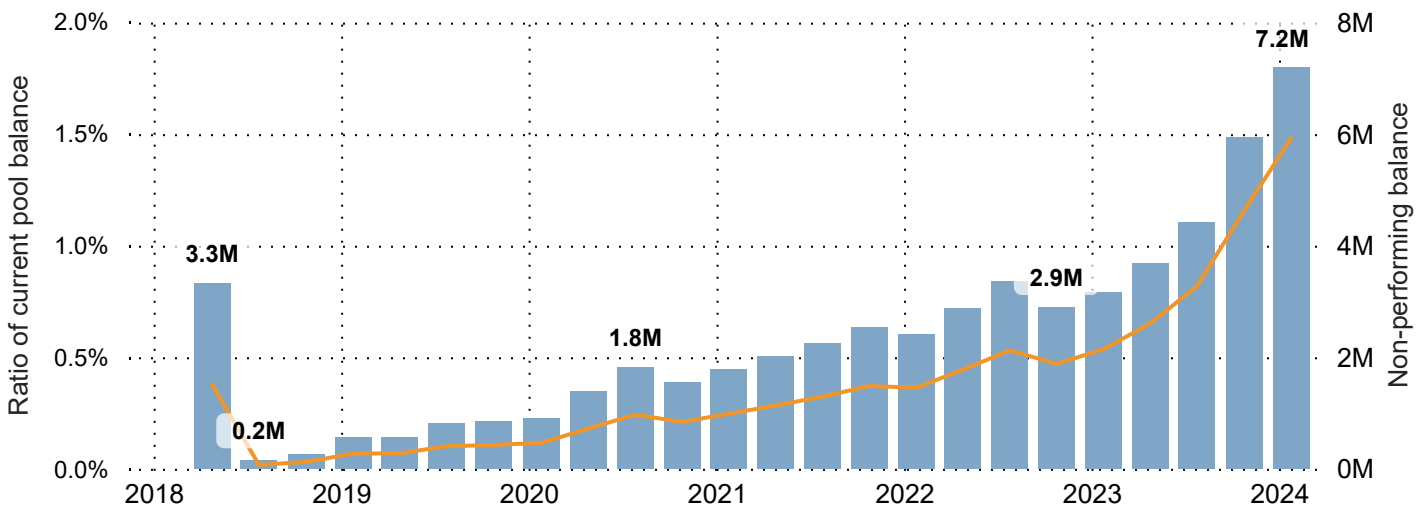
### Non-performing balance due for more than 30 days in arrears (currency : EUR)

Source: Investor report



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

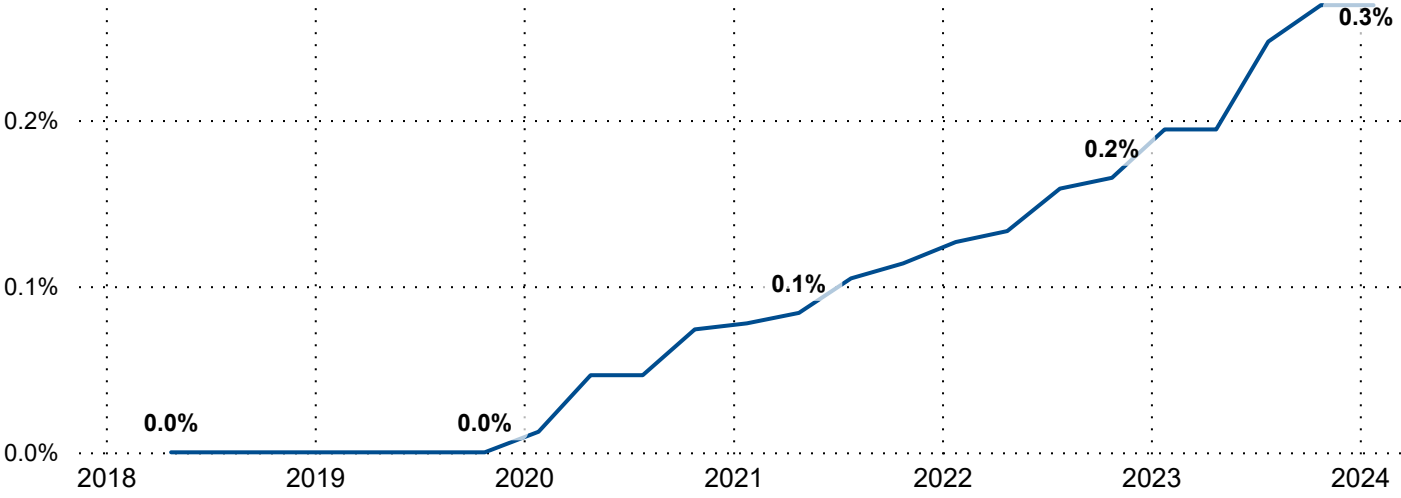
Source: Investor report



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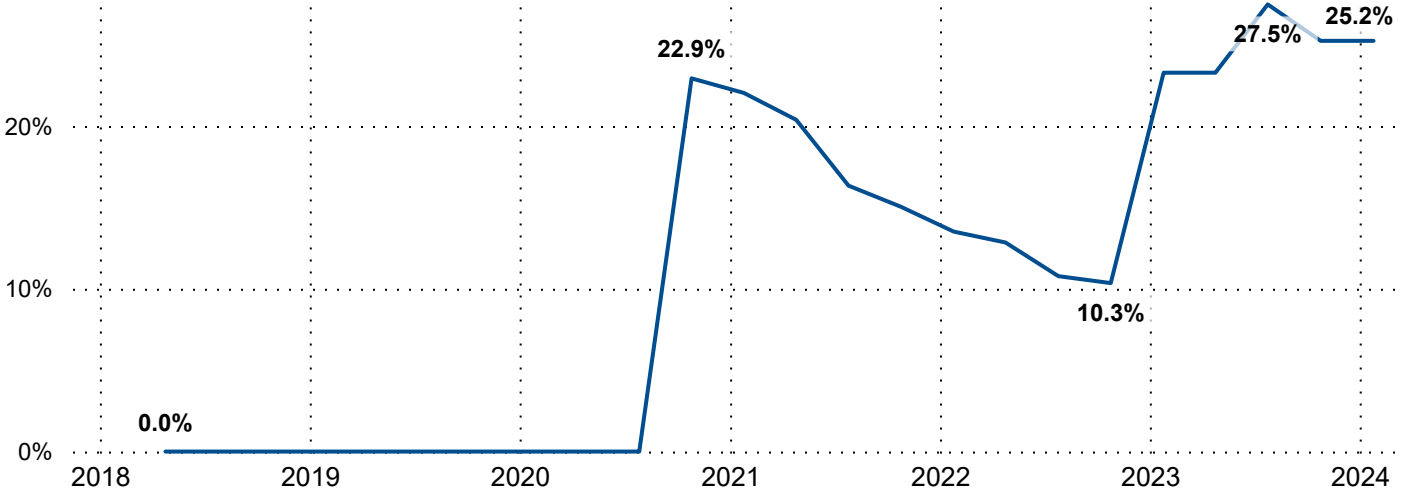
**Cumulative default ratio (default : 3M)**

Source: Investor report



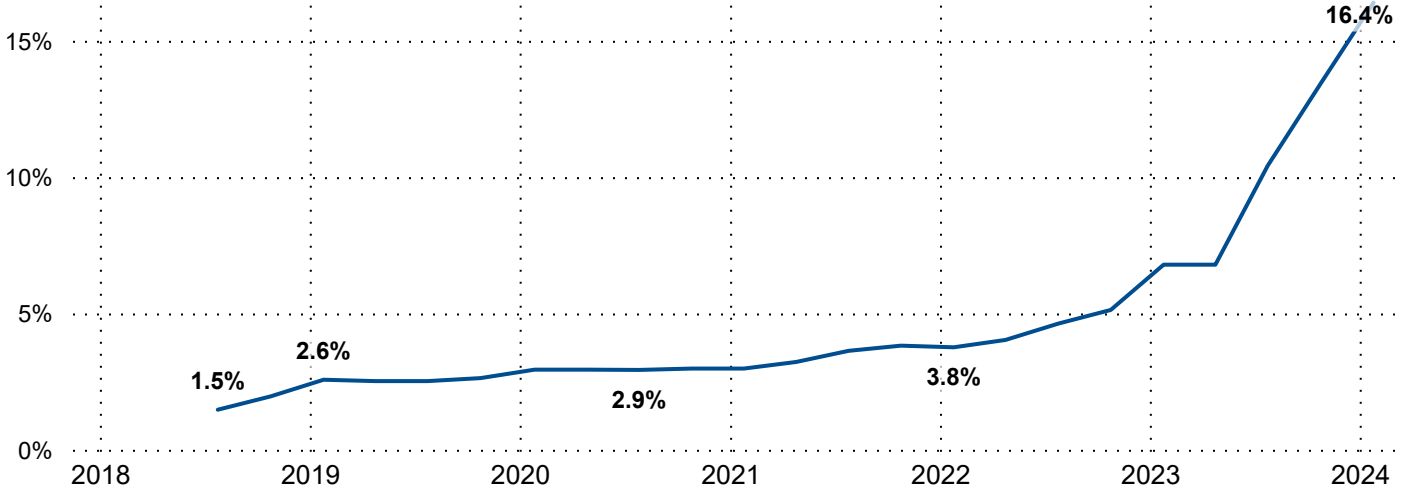
**Cumulative recovery ratio (default : 3M)**

Source: Investor report



**Annualised constant prepayment rate (CPR)**

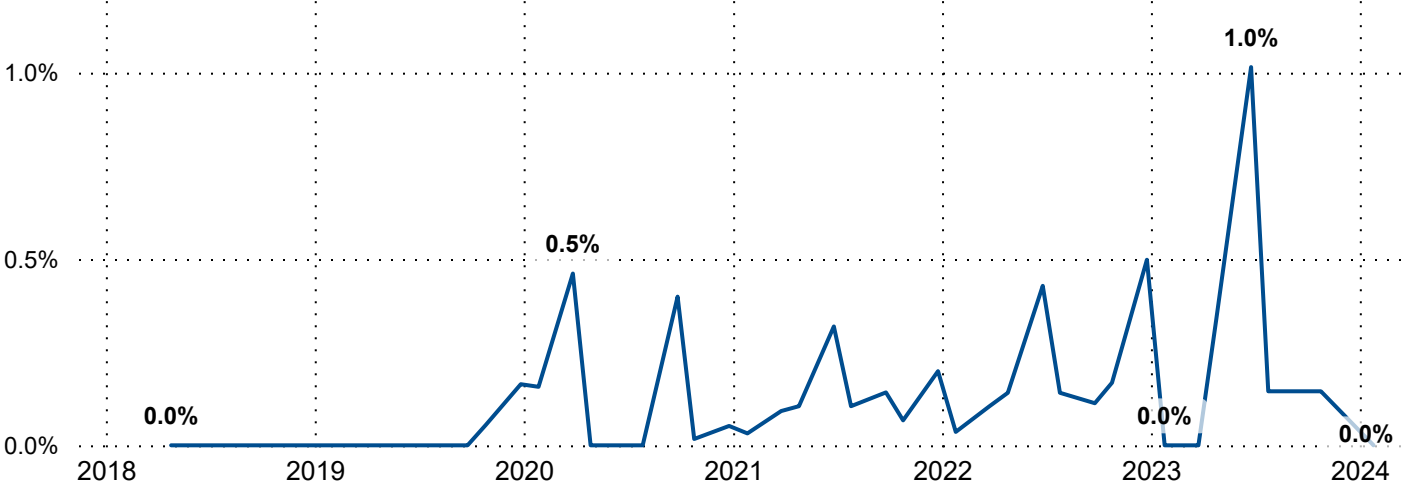
Source: Investor report



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Annualised constant default ratio (CDR)

Source: Investor report

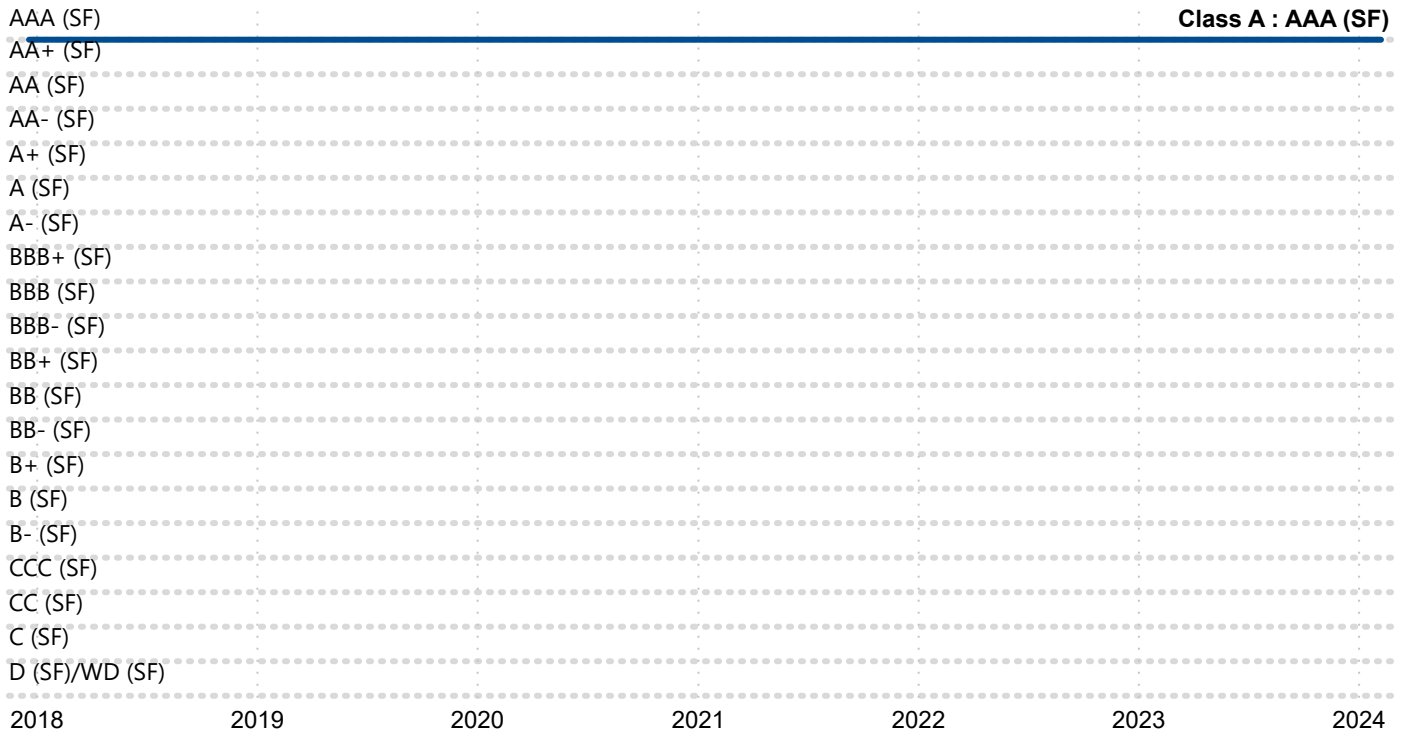


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**Rating history**

Source: Scope

● Class A



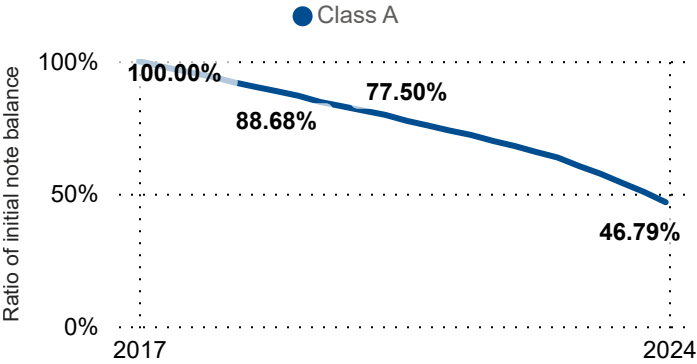
20 Dec 2017 22 Dec 2017 18 Jan 2023

Class A AAA (SF) AAA (SF) AAA (SF)

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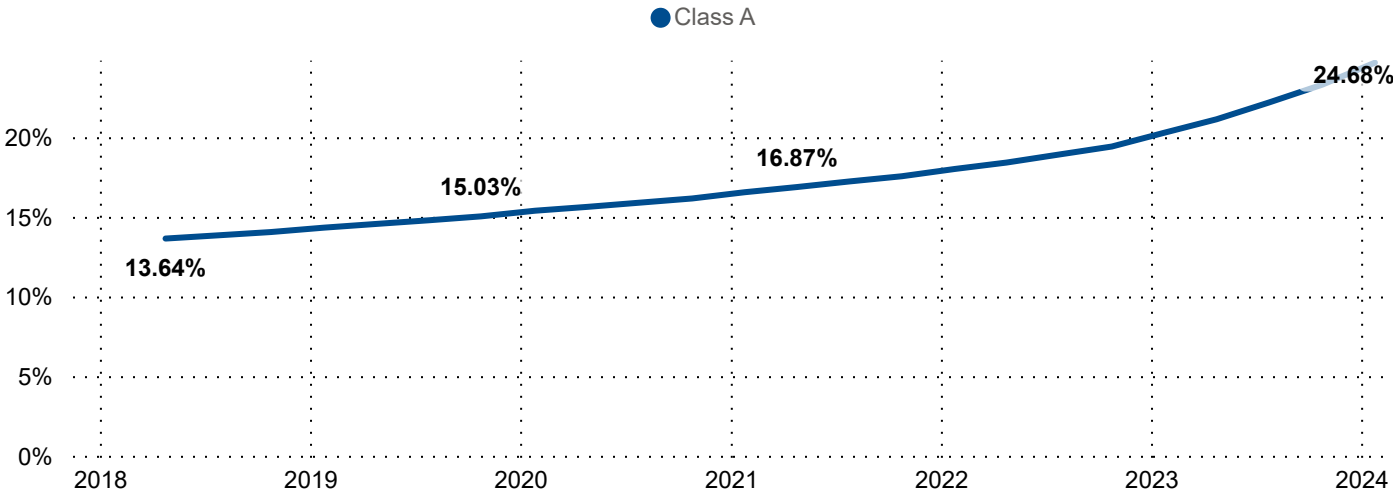
Outstanding notes balance

Source: Investor report



Credit enhancement

Source: Investor report

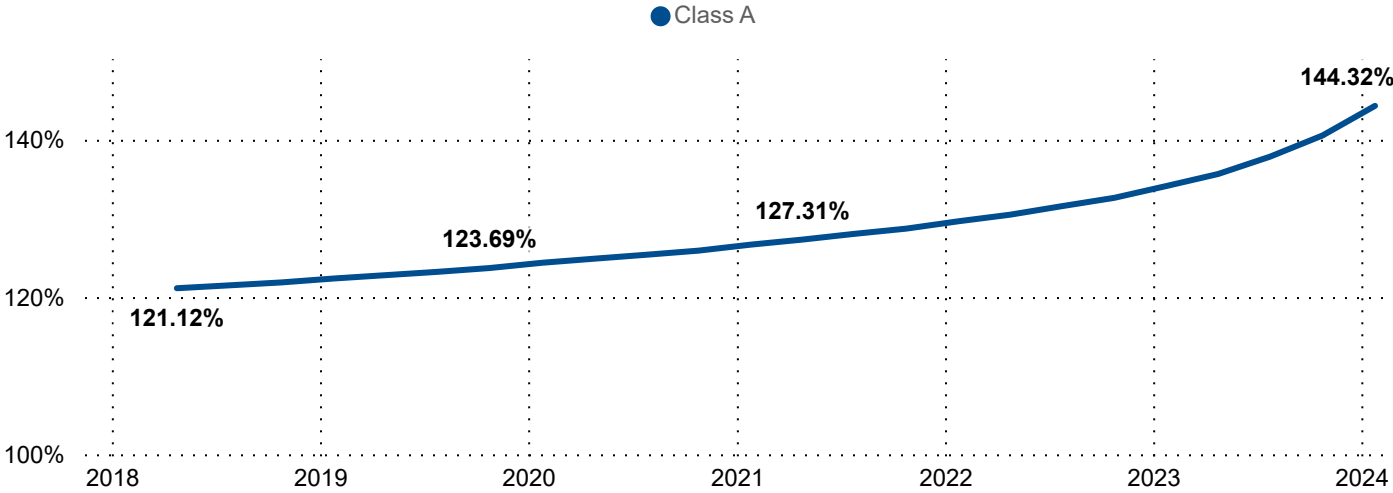




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Notes overcollateralisation

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.

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