

ED Index ABS SME SPAIN / 2018 - Q2

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Introduction

This updated Spanish SME Index (Q2 2018) includes Constant Default Rates (CDR) at the deal level for a sample of deals, including both active and terminated deals. The CDR tab includes the quarterly default and pool balance at the deal level, enabling the user to trace the calculations. The CDRs and lists of defaulted loans are also available on EDvance Premium for these deals. Both delinquency and CDR trends indicate a substantial improvement in performance over the past four years, with the delinquency ratio 90-360 days stabilising around 1% of non-defaulted portfolio balance. Please refer to Explanatory Report # ED20161206-04 for details regarding the CDR calculation and the constitution of the underlying lists of defaults. Details regarding the composition of the index are available in Index Commentary #ED20160511-01.

**SAMPLE ONLY: TO DOWNLOAD THE FULL INDEX PLEASE EMAIL ENQUIRIES@EURODW.EU OR
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Related Publications

[Index Commentary #ED20160511-01](#)
[Explanatory Report #ED20160425-01](#)
[Special Report #ED20160119-01](#)
[Explanatory Report #ED20161206-04](#)

