

BBVA RMBS 10 Fondo de Titulización de Activos

Brief report

Date: 06/30/2020

Currency: EUR

Constitution date
06/20/2011

VAT Reg. no.
V86245453

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

Originator
BBVA

Servicer
BBVA

Lead Manager and Subscriber
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

Prepayments					
	Current month	Last 3 months	Last 6 months	Last 12 months	Historical
Single month. mort. (SMM)	0.13%	0.11%	0.14%	0.19%	0.13%
Annual Percentage Rate (CPR)	1.61%	1.34%	1.62%	2.27%	1.52%

Geographic distribution		
	Current	At constitution date
Andalucia	18.82%	18.65%
Aragon	2.11%	2.03%
Asturias	1.97%	1.80%
Balearic Islands	2.79%	2.97%
Basque Country	5.77%	6.18%
Canary Islands	4.41%	4.32%
Cantabria	1.68%	1.66%
Castilla-La Mancha	4.95%	4.91%
Castilla-Leon	5.95%	5.91%
Catalonia	9.69%	9.80%
Ceuta	1.02%	1.14%
Extremadura	2.11%	2.09%
Galicia	4.53%	4.44%
La Rioja	0.40%	0.40%
Madrid	19.78%	19.74%
Melilla	0.66%	0.66%
Murcia	3.08%	2.91%
Navarra	0.81%	0.82%
Valencia	9.46%	9.58%

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	192	72,741.12	14,327.93	0.00	87,069.05	8.13	24,403,005.07	24,490,074.12	81.47	83.54
from > 1 to = 2 months	16	14,872.69	3,491.91	0.00	18,364.60	1.72	1,858,133.38	1,876,497.98	6.24	78.21
from > 2 to = 3 months	4	1,844.58	1,222.78	0.00	3,067.36	0.29	582,534.52	585,601.88	1.95	82.32
from > 6 to < 12 months	4	13,330.49	2,134.95	0.00	15,465.44	1.44	484,104.40	499,569.84	1.66	75.39
from = 12 to < 18 months	3	113,822.63	2,109.08	0.00	115,931.71	10.83	160,328.38	276,260.09	0.92	85.28
from = 18 to < 24 months	5	42,591.14	6,639.70	160.92	49,391.76	4.61	604,818.14	654,209.90	2.18	87.15
from ≥ 2 years	12	733,990.67	37,538.34	9,710.89	781,239.90	72.98	897,410.25	1,678,650.15	5.58	93.81
Subtotal	236	993,193.32	67,464.69	9,871.81	1,070,529.82	100.00	28,990,334.14	30,060,863.96	100.00	83.61
Total	236	993,193.32	67,464.69	9,871.81	1,070,529.82		28,990,334.14	30,060,863.96		

Additional information