

BBVA RMBS 22 Fondo de Titulización



Brief report

Date: 03/31/2025
Currency: EUR

Constitution date
11/28/2022

VAT Reg. no.
V72577526

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

Originator
BBVA

Servicer
BBVA

Lead Manager and Suscriber
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

Financial Swap
BBVA

Fund Auditor
KPMG Auditores

Prepayments					
	Current month	Last 3 months	Last 6 months	Last 12 months	Historical
Single month. mort. (SMM)	0.34%	0.33%	0.33%	0.30%	0.31%
Annual Percentage Rate (CPR)	3.96%	3.85%	3.92%	3.55%	3.66%

Geographic distribution		
	Current	At constitution date
Andalucia	16.41%	16.36%
Aragon	1.41%	1.54%
Asturias	1.02%	1.00%
Balearic Islands	2.56%	2.45%
Basque Country	4.50%	4.60%
Canary Islands	3.35%	3.27%
Cantabria	1.10%	1.11%
Castilla-La Mancha	2.14%	2.25%
Castilla-Leon	2.55%	2.50%
Catalonia	32.66%	32.40%
Ceuta	0.55%	0.54%
Extremadura	1.26%	1.25%
Galicia	2.36%	2.30%
La Rioja	0.37%	0.39%
Madrid	15.60%	15.90%
Melilla	0.54%	0.51%
Murcia	2.33%	2.20%
Navarra	0.48%	0.54%
Valencia	8.82%	8.90%

Current delinquency									
Aging	Assets	Overdue debt					Outstanding debt	Total debt	% Total debt / Appraisal Value
		Principal	Interest	Other	Total	%			
Delinquencies									
Up to 1 month	186	71,508.63	58,803.51	0.00	130,312.14	16.37	22,585,054.32	22,715,366.46	75.64
from > 1 to = 2 months	30	22,866.25	27,498.12	0.00	50,364.37	6.33	3,703,666.79	3,754,031.16	12.50
from > 2 to = 3 months	3	386.49	1,301.31	0.00	1,687.79	0.21	395,911.29	397,599.08	1.32
from > 3 to = 6 months	3	1,762.06	3,104.12	0.00	4,866.18	0.61	237,483.47	242,349.65	0.81
from > 6 to < 12 months	9	18,535.04	30,609.87	0.00	49,144.91	6.17	1,032,309.07	1,081,453.98	3.60
from = 12 to < 18 months	5	25,903.06	35,949.22	29.04	61,881.32	7.77	791,657.38	853,538.70	2.84
from = 18 to < 24 months	6	431,432.49	46,907.18	924.85	479,264.52	60.19	362,993.16	842,257.68	2.80
from ≥ 2 years	1	5,235.32	13,392.08	58.08	18,685.48	2.35	124,292.86	142,978.34	0.48
Subtotal	243	577,629.34	217,565.40	1,011.97	796,206.71	100.00	29,233,368.34	30,029,575.05	100.00
Total	243	577,629.34	217,565.40	1,011.97	796,206.71		29,233,368.34	30,029,575.05	