

# BBVA RMBS 9 Fondo de Titulización de Activos

## Brief report

**Date:** 04/30/2020  
**Currency:** EUR

**Constitution date**  
 04/19/2010

**VAT Reg. no.**  
 V85936391

**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

### Issued securities: Asset-Backed Bonds

Bonds issue									
Series ISIN Code	Issue date Nº bonds	Principal outstanding (Bond Unit / Series Total / %Factor)		Interest type Reference rate and margin Payment Date	Interest Rate Next coupon	Redemption		Rating	
		Current	Original			Final maturity (legal)	Next	DBRS / Moody's / S&P	Current
Series ES0313199004	04/22/2010 12.950	49,090.09 635,716,665.50 49.09%	100,000.00 1,295,000,000.00	Floating 3-M Euribor+0.300% 20.Mar/Jun/Sep/Dec	0.0000% 06/22/2020 0.000000 Gross 0.000000 Net	09/20/2053 Quarterly 20.Mar/Jun/Sep/Dec	06/22/2020 "Pass-Through"	A (high) (sf) Aa1 (sf) A- (sf)	A (sf) Aaa AAA
Total		635,716,665.50	1,295,000,000.00						

Estimated average life (in years) and maturity according to different hypothesis of constant prepayment rates (CPR) as of the last Payment Date																				
Series	With optional redemption *	% Monthly CPR (SMM)		0.08		0.17		0.25		0.34		0.42		0.51		0.60		0.69		
		Average life	Years	0.08	0.17	0.25	0.34	0.42	0.51	0.60	0.69	Average life	Years	0.08	0.17	0.25	0.34	0.42	0.51	0.60
				1.00	2.00	3.00	4.00	5.00	6.00	7.00	8.00									
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Prepayments					
	Current month	Last 3 months	Last 6 months	Last 12 months	Historical
Single month. mort. (SMM)	0.13%	0.13%	0.21%	0.19%	0.14%
Annual Percentage Rate (CPR)	1.60%	1.58%	2.43%	2.24%	1.66%

Geographic distribution		
	Current	At constitution date
Andalucia	22.75%	22.28%
Aragon	1.48%	1.39%
Asturias	2.35%	2.33%
Balearic Islands	1.39%	1.47%
Basque Country	4.12%	4.72%
Canary Islands	3.96%	4.03%
Cantabria	1.97%	1.77%
Castilla-La Mancha	6.04%	5.88%
Castilla-Leon	5.28%	5.33%
Catalonia	11.35%	11.58%
Ceuta	0.74%	0.77%
Extremadura	2.17%	2.05%
Galicia	4.89%	4.90%
La Rioja	0.34%	0.38%
Madrid	16.93%	16.91%
Melilla	0.87%	0.88%
Murcia	2.82%	2.85%
Navarra	0.98%	1.02%
Valencia	9.56%	9.49%

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	219	102,602.47	19,191.78	0.00	121,794.25	4.20	27,755,127.82	27,876,922.07	67.94	83.44
from > 1 to = 2 months	32	33,207.93	7,828.30	0.00	41,036.23	1.42	4,264,200.90	4,305,237.13	10.49	80.98
from > 2 to = 3 months	4	3,620.25	657.71	0.00	4,277.96	0.15	306,630.09	310,908.05	0.76	69.53
from > 3 to = 6 months	7	12,903.01	2,601.95	0.00	15,504.96	0.53	826,906.75	842,411.71	2.05	86.78
from > 6 to < 12 months	13	44,969.84	7,444.85	532.71	52,947.40	1.83	1,540,245.21	1,593,192.61	3.88	80.07
from = 12 to < 18 months	6	28,704.54	9,280.11	157.95	38,142.60	1.32	746,520.13	784,662.73	1.91	84.10
from = 18 to < 24 months	7	56,616.43	10,259.97	310.66	67,187.06	2.32	889,896.12	957,083.18	2.33	74.04
from ≥ 2 years	29	2,385,924.49	138,531.07	33,699.93	2,558,155.49	88.24	1,802,178.62	4,360,334.11	10.63	100.18
Subtotal	317	2,668,548.96	195,795.74	34,701.25	2,899,045.95	100.00	38,131,705.64	41,030,751.59	100.00	84.23
Total	317	2,668,548.96	195,795.74	34,701.25	2,899,045.95		38,131,705.64	41,030,751.59		