

# BBVA RMBS 9 Fondo de Titulización de Activos



## Brief report

Date: 03/31/2021  
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 N° 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	Current	Original
Series ES0313199004	04/22/2010 12,950	44,076.57 570,791,581.50 44.08%	100,000.00 1,295,000,000.00	Floating 3-M Euribor+0.300% 20.Mar/Jun/Sep/Dec	0.0000% 06/21/2021 0.000000 Gross 0.000000 Net	09/20/2053 Quarterly 20.Mar/Jun/Sep/Dec	06/21/2021 "Pass-Through"	A (high) (sf) Aa1 (sf) A- (sf)	A Aaa AAA
Total		570,791,581.50	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 *	Average life	Years	% Monthly CPR (SMM)									
				% Annual equivalent CPR									
				0.08	0.17	0.25	0.34	0.42	0.51	0.60	0.69		
				1.00	2.00	3.00	4.00	5.00	6.00	7.00	8.00		
				8.74	7.84	7.08	6.42	5.86	5.38	4.96	4.59		
			Date	12/13/2029	01/20/2029	04/16/2028	08/22/2027	01/29/2027	08/05/2026	03/05/2026	10/22/2025		
			Final Maturity	19.01	17.76	16.51	15.51	14.25	13.25	12.51	11.51		
			Date	03/20/2040	12/20/2038	09/20/2037	09/20/2036	06/20/2035	06/20/2034	09/20/2033	09/20/2032		
				8.74	7.84	7.08	6.42	5.86	5.38	4.96	4.59		
			Date	12/13/2029	01/20/2029	04/16/2028	08/22/2027	01/29/2027	08/05/2026	03/05/2026	10/22/2025		
			Final Maturity	19.01	17.76	16.51	15.51	14.25	13.25	12.51	11.51		
			Date	03/20/2040	12/20/2038	09/20/2037	09/20/2036	06/20/2035	06/20/2034	09/20/2033	09/20/2032		

\* Optional clean up call when the amount of the outstanding balance of the securitised assets is less than 10 per 100 of the initial outstanding balance.  
Hypothesis of delinquency and default assumptions of the securitised assets: 0%

### Credit enhancement and financial operations

Credit enhancement (CE)					
Series	Current	% CE		At issue date	
		% CE	% CE	% CE	% CE
Issue of Bonds	570,791,581.50	28.81%	100.00%	1,295,000,000.00	31.31%
B Loan	140,000,119.00				
Reserve Fund	64,750,000.00		20.50%	265,475,000.00	

Other financial operations (current)			
Assets	Balance	Interest	
Treasury Account	65,414,406.12	0.000%	
Servicer ppal collect not yet credited	2,581,550.62		
Servicer ints collect not yet credited	177,947.70		
Liabilities	Available	Balance	Interest
Subordinated Loan L/T		64,750,000.00	0.000%
Subordinated Loan S/T		0.00	
Start-up Loan L/T		0.00	
Start-up Loan S/T		0.00	

### Collateral: Residential mortgage loans (PTCs)

General			
	Current	At constitution date	
Count	5,959	7,549	
Principal			
Principal outstanding	710,140,920.43	1,295,100,978.93	
Average loan	119,171.16	171,559.28	
Minimum	883.66	43,173.93	
Maximum	545,006.89	919,438.64	
Interest rate			
Weighted average (wac)	0.32%	3.05%	
Minimum	0.00%	1.50%	
Maximum	6.55%	7.07%	
Final maturity			
Weighted average (WARM) (months)	285	415	
Minimum	05/31/2021	10/31/2018	
Maximum	09/30/2050	01/15/2050	
Index (principal outstanding distribution)			
1-year EURIBOR/MIBOR (Mortgage Market)	100.00%	99.46%	
Mortgage Market: All Institutions	0.00%	0.54%	

LTV Distribution				
	Current		At constitution date	
	% Pool	% LTV	% Pool	% LTV
0.01 - 10%	0.05	6.73		
10.01 - 20%	0.16	15.27		
20.01 - 30%	0.52	25.68		
30.01 - 40%	1.12	35.36		
40.01 - 50%	3.01	45.98		
50.01 - 60%	10.13	55.81		
60.01 - 70%	23.58	65.26		
70.01 - 80%	19.95	74.58		
80.01 - 90%	12.31	84.75	0.13	80.00
90.01 - 100%	10.85	94.58	66.82	83.55
100.01 - 110%	8.14	104.92	33.05	95.48
110.01 - 120%	5.31	114.78		
120.01 - 130%	3.19	124.37		
Weighted average (WALTV)	79.49		87.49	
Minimum	0.34		80.00	
Maximum	226.72		100.00	

Europea de Titulización publishes this report to supplement the information laid down in the Offering Circular for the Bond Issue by this Securitisation Fund.  
Only the information communicated by Europea de Titulización, in pursuance of the provisions of the Offering Circular, shall be considered for third-party publicity and dissemination purposes.

#### Additional information

Europea de Titulización: C/Jorge Juan 68 - 28009 Madrid ☎ +34 91 411 84 67 📠 +34 91 411 84 68 🌐 www.edt-sg.com ✉ info@edt-sg.com  
Official register CNMV: C/ Edison, 4 - 28006 Madrid ☎ +34 91 585 15 00 🌐 www.cnmv.com

# BBVA RMBS 9 Fondo de Titulización de Activos

## Brief report

**Date:** 03/31/2021  
**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

Prepayments					
	Current month	Last 3 months	Last 6 months	Last 12 months	Historical
Single month. mort. (SMM)	0.23%	0.20%	0.25%	0.21%	0.15%
Annual Percentage Rate (CPR)	2.77%	2.38%	2.96%	2.49%	1.74%

Geographic distribution		
	Current	At constitution date
Andalucia	22.69%	22.28%
Aragon	1.45%	1.39%
Asturias	2.38%	2.33%
Balearic Islands	1.40%	1.47%
Basque Country	4.10%	4.72%
Canary Islands	4.02%	4.03%
Cantabria	1.96%	1.77%
Castilla-La Mancha	6.05%	5.88%
Castilla-Leon	5.31%	5.33%
Catalonia	11.31%	11.58%
Ceuta	0.71%	0.77%
Extremadura	2.13%	2.05%
Galicia	4.93%	4.90%
La Rioja	0.35%	0.38%
Madrid	16.82%	16.91%
Melilla	0.85%	0.88%
Murcia	2.87%	2.85%
Navarra	0.97%	1.02%
Valencia	9.71%	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	241	92,325.63	13,192.92	0.00	105,518.55	3.20	29,356,355.48	29,461,874.03	75.44	80.29
from > 1 to = 2 months	15	15,166.47	4,108.05	0.00	19,274.52	0.58	1,676,065.29	1,695,339.81	4.34	71.51
from > 3 to = 6 months	1	2,572.81	140.69	0.00	2,713.50	0.08	138,092.23	140,805.73	0.36	117.06
from > 6 to < 12 months	6	21,319.61	2,765.53	0.00	24,085.14	0.73	746,359.52	770,444.66	1.97	80.34
from = 12 to < 18 months	6	29,052.76	5,005.09	627.39	34,685.24	1.05	625,048.37	659,733.61	1.69	75.63
from = 18 to < 24 months	6	303,825.97	6,557.70	126.66	310,510.33	9.41	538,752.08	849,262.41	2.17	88.29
from ≥ 2 years	37	2,613,603.71	156,602.78	33,143.56	2,803,350.05	84.95	2,671,180.54	5,474,530.59	14.02	93.07
Subtotal	312	3,077,866.96	188,372.76	33,897.61	3,300,137.33	100.00	35,751,853.51	39,051,990.84	100.00	81.59
Total	312	3,077,866.96	188,372.76	33,897.61	3,300,137.33					