

BBVA RMBS 9 Fondo de Titulización de Activos

Brief report

Date: 08/31/2021
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 Nº bonds	Principal outstanding (Bond Unit / Series Total / %Factor) Current Original		Interest type Reference rate and margin Payment Date	Interest Rate Next coupon	Redemption Final maturity (legal) Next		Rating DBRS / Moody's / S&P Current Original	
Series ES0313199004	04/22/2010 12,950	42,879.06 555,283,827.00 42.88%	100,000.00 1,295,000,000.00	Floating 3-M Euribor+0.300% 20.Mar/Jun/Sep/Dec	0.0000% 0.000000 Gross 0.000000 Net	09/20/2053 Quarterly 20.Mar/Jun/Sep/Dec	09/20/2021 "Pass-Through"	AA (sf) Aa1 (sf) A- (sf)	A Aaa AAA
Total		555,283,827.00	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		% Monthly CPR (SMM)		0,08		0,17		0,25		0,34	
		% Annual equivalent CPR		1,00		2,00		3,00		4,00	
Series	With optional redemption *	Average life	Years	8.59	7.71	6.97	6.33	5.78	5.30	4.89	4.53
		Date	01/20/2030	03/06/2029	06/06/2028	10/17/2027	03/30/2027	10/08/2026	05/11/2026	12/31/2025	
		Final Maturity	Years	18.76	17.51	16.26	15.01	14.01	13.01	12.26	11.51
		Date	03/20/2040	12/20/2038	09/20/2037	06/20/2036	06/20/2035	06/20/2034	09/20/2033	12/20/2032	
	Without optional redemption *	Average life	Years	8.59	7.71	6.97	6.33	5.78	5.30	4.89	4.53
		Date	01/20/2030	03/06/2029	06/06/2028	10/17/2027	03/30/2027	10/08/2026	05/11/2026	12/31/2025	
		Final Maturity	Years	18.76	17.51	16.26	15.01	14.01	13.01	12.26	11.51
		Date	03/20/2040	12/20/2038	09/20/2037	06/20/2036	06/20/2035	06/20/2034	09/20/2033	12/20/2032	
		Average life	Years	8.59	7.71	6.97	6.33	5.78	5.30	4.89	4.53
		Date	01/20/2030	03/06/2029	06/06/2028	10/17/2027	03/30/2027	10/08/2026	05/11/2026	12/31/2025	
		Final Maturity	Years	18.76	17.51	16.26	15.01	14.01	13.01	12.26	11.51
		Date	03/20/2040	12/20/2038	09/20/2037	06/20/2036	06/20/2035	06/20/2034	09/20/2033	12/20/2032	

* 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		At issue date	
		% CE		% CE	
Series Issue of Bonds	100.00%	555,283,827.00	29.45%	100.00%	1,295,000,000.00
		555,283,827.00			1,295,000,000.00
B Loan	25.21%	140,000,119.00			
Reserve Fund	11.66%	64,750,000.00	20.50%		265,475,000.00

Other financial operations (current)			
Assets	Balance	Interest	
Treasury Account	75,089,427.44	0.000%	
Servicer ppal collect not yet credited	2,466,723.91		
Servicer ints collect not yet credited	153,606.45		
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	5,866	7,549	
Principal			
Principal outstanding	685,970,248.45	1,295,100,978.93	
Average loan	116,940.04	171,559.28	
Minimum	0.00	43,173.93	
Maximum	537,038.94	919,438.64	
Interest rate			
Weighted average (wac)	0.31%	3.05%	
Minimum	0.00%	1.50%	
Maximum	6.55%	7.07%	
Final maturity			
Weighted average (WARM) (months)	281	415	
Minimum	10/31/2021	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	6.77		
10.01 - 20%	0.18	15.03		
20.01 - 30%	0.59	25.42		
30.01 - 40%	1.21	35.43		
40.01 - 50%	3.41	45.95		
50.01 - 60%	11.39	55.69		
60.01 - 70%	24.02	65.07		
70.01 - 80%	19.23	74.52	0.13	
80.01 - 90%	12.29	84.76	66.82	83.55
90.01 - 100%	10.66	94.53	33.05	95.48
100.01 - 110%	7.68	104.81		
110.01 - 120%	5.03	114.66		
120.01 - 130%	2.97	124.51		
Weighted average (WALT)	78.27			87.49
Minimum	0.00			80.00
Maximum	223.40			100.00

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Additional information

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 Official register CNMV: C/ Edison, 4 - 28006 Madrid ☎ +34 91 585 15 00 🌐 www.cnmv.com

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Prepayments					
	Current month	Last 3 months	Last 6 months	Last 12 months	Historical
Single month, mort. (SMM)	0.18%	0.23%	0.29%	0.27%	0.15%
Annual Percentage Rate (CPR)	2.13%	2.68%	3.47%	3.14%	1.81%

Geographic distribution		
	Current	At constitution date
Andalucia	22.72%	22.28%
Aragon	1.47%	1.39%
Asturias	2.40%	2.33%
Balearic Islands	1.32%	1.47%
Basque Country	4.07%	4.72%
Canary Islands	4.02%	4.03%
Cantabria	1.99%	1.77%
Castilla-La Mancha	6.11%	5.88%
Castilla-Leon	5.31%	5.33%
Catalonia	11.28%	11.58%
Ceuta	0.67%	0.77%
Extremadura	2.14%	2.05%
Galicia	4.94%	4.90%
La Rioja	0.33%	0.38%
Madrid	16.81%	16.91%
Melilla	0.86%	0.88%
Murcia	2.86%	2.85%
Navarra	0.94%	1.02%
Valencia	9.76%	9.49%

Current delinquency									
Aging	Assets	Overdue debt					Outstanding debt	Total debt	% Total debt / Appraisal Value
		Principal	Interest	Other	Total	%			
Delinquencies									
Up to 1 month	211	84,525.59	10,463.24	0.00	94,988.83	2.96	25,077,297.20	25,172,286.03	71.25
from > 1 to = 2 months	19	18,078.88	3,776.09	0.00	21,854.97	0.68	2,565,277.68	2,587,132.65	7.32
from > 2 to = 3 months	4	3,962.18	354.69	0.00	4,316.87	0.13	246,782.60	251,099.47	0.71
from > 3 to = 6 months	3	8,440.91	653.21	0.00	9,094.12	0.28	338,348.18	347,442.30	0.98
from > 6 to < 12 months	3	10,290.92	1,250.50	0.00	11,541.42	0.36	300,260.24	311,801.66	0.88
from = 12 to < 18 months	3	20,949.32	2,433.69	94.68	23,477.69	0.73	525,496.02	548,973.71	1.55
from = 18 to < 24 months	6	366,396.26	5,475.25	685.99	372,557.50	11.61	450,041.69	822,599.19	2.33
from ≥ 2 years	36	2,482,595.96	158,707.39	30,796.94	2,672,100.29	83.24	2,613,757.38	5,285,857.67	14.96
Subtotal	285	2,995,240.02	183,114.06	31,577.61	3,209,931.69	100.00	32,117,260.99	35,327,192.68	100.00
Total	285	2,995,240.02	183,114.06	31,577.61	3,209,931.69		32,117,260.99	35,327,192.68	

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