

BBVA RMBS 9 Fondo de Titulización de Activos

Brief report

Date: 09/30/2021
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	41,885.01 542,410,879.50 41.89%	100,000.00 1,295,000,000.00	Floating 3-M Euribor+0.300% 20.Mar/Jun/Sep/Dec	0.0000% 12/20/2021 0.000000 Gross 0.000000 Net	09/20/2053 Quarterly 20.Mar/Jun/Sep/Dec	12/20/2021 "Pass-Through"	AA (sf) Aa1 (sf) A- (sf)	A Aaa AAA
Total		542,410,879.50	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											
		% Monthly CPR (SMM)		0,08	0,17	0,25	0,34	0,42	0,51	0,60	0,69
		% Annual equivalent CPR		1,00							
Series	With optional redemption *	Average life	Years	8.47	7.61	6.87	6.25	5.71	5.24	4.83	4.48
			Date	03/07/2030	04/27/2029	08/03/2028	12/17/2027	06/03/2027	12/15/2026	07/20/2026	03/13/2026
		Final Maturity	Years	18.51	17.26	16.01	14.76	13.76	13.01	12.01	11.26
			Date	03/20/2040	12/20/2038	09/20/2037	06/20/2036	06/20/2035	09/20/2034	09/20/2033	12/20/2032
	Without optional redemption *	Average life	Years	8.47	7.61	6.87	6.25	5.71	5.24	4.83	4.48
			Date	03/07/2030	04/27/2029	08/03/2028	12/17/2027	06/03/2027	12/15/2026	07/20/2026	03/13/2026
		Final Maturity	Years	18.51	17.26	16.01	14.76	13.76	13.01	12.01	11.26
			Date	03/20/2040	12/20/2038	09/20/2037	06/20/2036	06/20/2035	09/20/2034	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)					
		Current		At issue date	
		% CE		% CE	
Series	100.00%	542,410,879.50	30.00%	1,295,000,000.00	31.31%
		542,410,879.50		1,295,000,000.00	
B Loan	25.81%	140,000,119.00			
Reserve Fund	11.94%	64,750,000.00	20.50%	265,475,000.00	

Other financial operations (current)			
Assets		Balance	Interest
Treasury Account		65,470,780.91	0.000%
Servicer ppal collect not yet credited		2,439,681.95	
Servicer ints collect not yet credited		152,007.64	
Liabilities		Available	Balance
Subordinated Loan L/T			64,750,000.00
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		5,851	7,549
Principal	Principal outstanding	681,848,478.02	1,295,100,978.93
	Average loan	116,535.37	171,559.28
	Minimum	488.16	43,173.93
	Maximum	535,445.35	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)	280	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	6.44
10.01 - 20%		0.19	14.90
20.01 - 30%		0.58	25.37
30.01 - 40%		1.26	35.44
40.01 - 50%		3.45	45.92
50.01 - 60%		11.87	55.68
60.01 - 70%		23.91	65.06
70.01 - 80%		19.07	74.49
80.01 - 90%		12.36	84.79
90.01 - 100%		10.53	94.55
100.01 - 110%		7.61	104.80
110.01 - 120%		4.96	114.62
120.01 - 130%		2.89	124.38
Weighted average (WALT)		78.03	87.49
Minimum		0.15	80.00
Maximum		222.74	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)	0.17%	0.21%	0.28%	0.27%	0.15%
Annual Percentage Rate (CPR)	1.99%	2.52%	3.27%	3.17%	1.81%

Geographic distribution		
	Current	At constitution date
Andalucia	22.71%	22.28%
Aragon	1.47%	1.39%
Asturias	2.41%	2.33%
Balearic Islands	1.33%	1.47%
Basque Country	4.07%	4.72%
Canary Islands	4.03%	4.03%
Cantabria	1.99%	1.77%
Castilla-La Mancha	6.10%	5.88%
Castilla-Leon	5.30%	5.33%
Catalonia	11.28%	11.58%
Ceuta	0.67%	0.77%
Extremadura	2.14%	2.05%
Galicia	4.94%	4.90%
La Rioja	0.32%	0.38%
Madrid	16.80%	16.91%
Melilla	0.86%	0.88%
Murcia	2.87%	2.85%
Navarra	0.94%	1.02%
Valencia	9.78%	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	230	94,057.91	10,542.36	0.00	104,600.27	3.08	26,098,369.44	26,202,969.71	72.67
from > 1 to = 2 months	19	18,400.92	5,953.39	0.00	24,354.31	0.72	2,425,225.28	2,449,579.59	6.79
from > 2 to = 3 months	1	727.99	37.35	0.00	765.34	0.02	73,571.72	74,337.06	0.21
from > 3 to = 6 months	4	5,000.91	460.13	0.00	5,461.04	0.16	245,743.87	251,204.91	0.70
from > 6 to < 12 months	5	16,553.55	1,490.30	0.00	18,043.85	0.53	527,259.20	545,303.05	1.51
from = 12 to < 18 months	4	25,904.30	2,970.81	94.68	28,969.79	0.85	632,918.54	661,888.33	1.84
from = 18 to < 24 months	3	80,402.93	4,085.57	559.33	85,047.83	2.51	278,768.62	363,816.45	1.01
from ≥ 2 years	37	2,937,702.63	156,721.31	30,319.37	3,124,743.31	92.12	2,382,315.84	5,507,059.15	15.27
Subtotal	303	3,178,751.14	182,261.22	30,973.38	3,391,985.74	100.00	32,664,172.51	36,056,158.25	81.19
Total	303	3,178,751.14	182,261.22	30,973.38	3,391,985.74		32,664,172.51	36,056,158.25	