

BBVA RMBS 9 Fondo de Titulización de Activos

Brief report

Date: 04/30/2022
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	39,815.28 515,607,876.00 39.82%	100,000.00 1,295,000,000.00	Floating 3-M Euribor+0.300% 20.Mar/Jun/Sep/Dec	0.0000% 06/20/2022 0.000000 Gross 0.000000 Net	09/20/2053 Quarterly 20.Mar/Jun/Sep/Dec	06/20/2022 "Pass-Through"	AA (sf) Aa1 (sf) A- (sf)	A Aaa AAA
Total		515,607,876.00	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											
		% Monthly CPR (SMM)		0,08	0,17	0,25	0,34	0,42	0,51	0,60	0,69
		% Annual equivalent CPR		1,00	2,00	3,00	4,00	5,00	6,00	7,00	8,00
Series	With optional redemption *	Average life	Years	8.22	7.39	6.68	6.08	5.56	5.11	4.71	4.37
			Date	06/06/2030	08/08/2029	11/23/2028	04/16/2028	10/08/2027	04/27/2027	12/05/2026	08/02/2026
		Final Maturity	Years	17.76	16.51	15.51	14.51	13.51	12.51	11.76	11.01
			Date	12/20/2039	09/20/2038	09/20/2037	09/20/2036	09/20/2035	09/20/2034	12/20/2033	03/20/2033
	Without optional redemption *	Average life	Years	8.22	7.39	6.68	6.08	5.56	5.11	4.71	4.37
			Date	06/06/2030	08/08/2029	11/23/2028	04/16/2028	10/08/2027	04/27/2027	12/05/2026	08/02/2026
		Final Maturity	Years	17.76	16.51	15.51	14.51	13.51	12.51	11.76	11.01
			Date	12/20/2039	09/20/2038	09/20/2037	09/20/2036	09/20/2035	09/20/2034	12/20/2033	03/20/2033

* 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%	515,607,876.00	31.23%	100.00%	1,295,000,000.00	31.31%
Issue of Bonds		515,607,876.00			1,295,000,000.00	
B Loan	27.15%	140,000,119.00				
Reserve Fund	12.56%	64,750,000.00	20.50%		265,475,000.00	

Other financial operations (current)			
Assets		Balance	Interest
Treasury Account		71,251,146.92	0.000%
Servicer ppal collect not yet credited		2,525,167.82	
Servicer ints collect not yet credited		158,922.85	
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		5,723	7,549
Principal	Principal outstanding	648,458,446.59	1,295,100,978.93
	Average loan	113,307.43	171,559.28
	Minimum	167.26	43,173.93
	Maximum	524,328.66	919,438.64
Interest rate	Weighted average (wac)	0.38%	3.05%
	Minimum	0.00%	1.50%
	Maximum	6.55%	7.07%
Final maturity	Weighted average (WARM) (months)	273	415
	Minimum	05/31/2022	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%		0.06	6.94
10.01 - 20%		0.27	16.00
20.01 - 30%		0.61	25.44
30.01 - 40%		1.51	35.62
40.01 - 50%		4.31	46.01
50.01 - 60%		14.06	55.66
60.01 - 70%		24.57	65.04
70.01 - 80%		18.19	74.54
80.01 - 90%		12.43	85.17
90.01 - 100%		9.29	94.73
100.01 - 110%		7.16	104.78
110.01 - 120%		4.46	114.58
120.01 - 130%		2.22	123.81
Weighted average (WALT)		76.03	87.49
Minimum		0.10	80.00
Maximum		221.43	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.
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Additional information

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Prepayments					
	Current month	Last 3 months	Last 6 months	Last 12 months	Historical
Single month, mort. (SMM)	0.28%	0.26%	0.32%	0.29%	0.16%
Annual Percentage Rate (CPR)	3.25%	3.13%	3.72%	3.47%	1.90%

Geographic distribution		
	Current	At constitution date
Andalucia	22.69%	22.28%
Aragon	1.49%	1.39%
Asturias	2.42%	2.33%
Balearic Islands	1.36%	1.47%
Basque Country	4.08%	4.72%
Canary Islands	4.05%	4.03%
Cantabria	1.98%	1.77%
Castilla-La Mancha	6.08%	5.88%
Castilla-Leon	5.30%	5.33%
Catalonia	11.41%	11.58%
Ceuta	0.68%	0.77%
Extremadura	2.15%	2.05%
Galicia	4.95%	4.90%
La Rioja	0.32%	0.38%
Madrid	16.63%	16.91%
Melilla	0.84%	0.88%
Murcia	2.88%	2.85%
Navarra	0.92%	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	238	92,107.09	10,982.03	0.00	103,089.12	2.83	27,323,279.96	27,426,369.08	74.94
from > 1 to = 2 months	24	19,830.43	5,444.79	0.00	25,275.22	0.69	2,482,797.46	2,508,072.68	6.85
from > 2 to = 3 months	3	3,314.49	449.97	0.00	3,764.46	0.10	335,237.84	339,002.30	0.93
from > 3 to = 6 months	3	5,960.34	588.68	0.00	6,549.02	0.18	259,457.58	266,006.60	0.73
from > 6 to < 12 months	2	8,398.51	527.34	0.00	8,925.85	0.24	87,480.10	96,405.95	0.26
from = 12 to < 18 months	4	158,790.03	2,279.64	295.07	161,364.74	4.42	370,972.82	532,337.56	1.45
from = 18 to < 24 months	2	63,113.63	1,363.79	171.08	64,648.50	1.77	106,772.49	171,420.99	0.47
from > 2 years	36	3,096,759.78	148,985.53	28,654.66	3,274,399.97	89.76	1,982,037.06	5,256,437.03	14.36
Subtotal	312	3,448,274.30	170,621.77	29,120.81	3,648,016.88	100.00	32,948,035.31	36,596,052.19	100.00
Total	312	3,448,274.30	170,621.77	29,120.81	3,648,016.88		32,948,035.31	36,596,052.19	