

BBVA RMBS 9 Fondo de Titulización de Activos

Brief report

Date: 05/31/2022
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%	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		77,620,967.11	0.000%
Servicer ppal collect not yet credited		3,054,083.63	
Servicer ints collect not yet credited		183,539.29	
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		5,693	7,549
Principal			
Principal outstanding		641,750,120.98	1,295,100,978.93
Average loan		112,726.18	171,559.28
Minimum		407.39	43,173.93
Maximum		522,770.63	919,438.64
Interest rate			
Weighted average (wac)		0.47%	3.05%
Minimum		0.00%	1.50%
Maximum		6.55%	7.07%
Final maturity			
Weighted average (WARM) (months)		272	415
Minimum		06/30/2022	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	6.76
10.01 - 20%		0.28	16.00
20.01 - 30%		0.63	25.52
30.01 - 40%		1.59	35.78
40.01 - 50%		4.44	46.10
50.01 - 60%		14.15	55.61
60.01 - 70%		24.89	65.03
70.01 - 80%		17.85	74.51
80.01 - 90%		12.54	85.15
90.01 - 100%		9.08	94.71
100.01 - 110%		7.19	104.71
110.01 - 120%		4.29	114.61
120.01 - 130%		2.22	123.79
Weighted average (WALT)		75.72	87.49
Minimum		0.22	80.00
Maximum		220.76	100.00

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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

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Prepayments					
	Current month	Last 3 months	Last 6 months	Last 12 months	Historical
Single month. mort. (SMM)	0.63%	0.44%	0.37%	0.31%	0.16%
Annual Percentage Rate (CPR)	7.27%	5.16%	4.38%	3.68%	1.94%

Geographic distribution		
	Current	At constitution date
Andalucia	22.66%	22.28%
Aragon	1.49%	1.39%
Asturias	2.43%	2.33%
Balearic Islands	1.30%	1.47%
Basque Country	4.04%	4.72%
Canary Islands	4.07%	4.03%
Cantabria	1.99%	1.77%
Castilla-La Mancha	6.06%	5.88%
Castilla-Leon	5.33%	5.33%
Catalonia	11.46%	11.58%
Ceuta	0.69%	0.77%
Extremadura	2.15%	2.05%
Galicia	4.99%	4.90%
La Rioja	0.33%	0.38%
Madrid	16.62%	16.91%
Melilla	0.80%	0.88%
Murcia	2.91%	2.85%
Navarra	0.93%	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	%			%	
<i>Delinquencies</i>										
Up to 1 month	191	76,546.11	10,386.42	0.00	86,932.53	2.39	21,740,926.65	21,827,859.18	71.39	77.10
from > 1 to = 2 months	20	17,892.08	4,594.87	0.00	22,486.95	0.62	2,038,481.18	2,060,968.13	6.74	77.72
from > 2 to = 3 months	3	2,788.87	449.93	0.00	3,238.80	0.09	243,242.91	246,481.71	0.81	88.72
from > 3 to = 6 months	3	7,510.88	855.53	0.00	8,366.41	0.23	350,094.55	358,460.96	1.17	84.40
from > 6 to < 12 months	1	1,752.95	62.72	0.00	1,815.67	0.05	24,480.65	26,296.32	0.09	44.20
from = 12 to < 18 months	5	28,608.69	2,303.81	94.68	31,007.18	0.85	456,414.12	487,421.30	1.59	73.36
from = 18 to < 24 months	3	203,531.74	2,141.14	371.47	206,044.35	5.66	106,469.42	312,513.77	1.02	92.51
from ≥ 2 years	36	3,101,308.19	149,968.05	28,654.66	3,279,930.90	90.11	1,975,206.19	5,255,137.09	17.19	91.93
Subtotal	262	3,439,939.51	170,762.47	29,120.81	3,639,822.79	100.00	26,935,315.67	30,575,138.46	100.00	79.53
Total	262	3,439,939.51	170,762.47	29,120.81	3,639,822.79		26,935,315.67	30,575,138.46		