

BBVA RMBS 9 Fondo de Titulización de Activos

Brief report

Date: 06/30/2022
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	38,441.88 497,822,346.00 38.44%	100,000.00 1,295,000,000.00	Floating 3-M Euribor+0.300% 20.Mar/Jun/Sep/Dec	0.1280% 09/20/2022 12.574766 Gross 10.185560 Net	09/20/2053 Quarterly 20.Mar/Jun/Sep/Dec	09/20/2022 "Pass-Through"	AA (sf) Aa1 (sf) A- (sf)	A Aaa AAA
Total		497,822,346.00	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	8.14	7.32	6.61	6.01	5.50	5.05	4.66	4.32
			Date	08/06/2030	10/11/2029	01/28/2029	06/22/2028	12/17/2027	07/07/2027	02/15/2027	10/15/2026
		Final Maturity	Years	17.51	16.26	15.26	14.26	13.26	12.26	11.51	10.76
	Without optional redemption *		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
		Average life	Years	8.14	7.32	6.61	6.01	5.50	5.05	4.66	4.32
			Date	08/06/2030	10/11/2029	01/28/2029	06/22/2028	12/17/2027	07/07/2027	02/15/2027	10/15/2026
	Final Maturity	Years	17.51	16.26	15.26	14.26	13.26	12.26	11.51	10.76	
		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)					
Series		Current		At issue date	
		% CE		% CE	
Series Issue of Bonds	100.00%	497,822,346.00	31.95%	100.00%	1,295,000,000.00
		497,822,346.00			1,295,000,000.00
B Loan	28.12%	140,000,119.00			
Reserve Fund	12.81%	63,782,246.50	20.50%		265,475,000.00

Other financial operations (current)			
Assets	Balance	Interest	
Treasury Account	66,185,517.51	0.000%	
Servicer ppal collect not yet credited	2,183,894.34		
Servicer ints collect not yet credited	223,734.33		
Liabilities	Available	Balance	Interest
Subordinated Loan L/T		63,782,246.50	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	5,657	7,549	
Principal			
Principal outstanding	635,200,040.95	1,295,100,978.93	
Average loan	112,285.67	171,559.28	
Minimum	1,853.59	43,173.93	
Maximum	521,212.38	919,438.64	
Interest rate			
Weighted average (wac)	0.60%	3.05%	
Minimum	0.00%	1.50%	
Maximum	6.55%	7.07%	
Final maturity			
Weighted average (WARM) (months)	271	415	
Minimum	09/30/2022	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%	0.07	6.78	
10.01 - 20%	0.28	16.02	
20.01 - 30%	0.67	25.68	
30.01 - 40%	1.68	36.00	
40.01 - 50%	4.60	46.19	
50.01 - 60%	14.46	55.68	
60.01 - 70%	24.66	65.02	
70.01 - 80%	17.87	74.47	
80.01 - 90%	12.42	85.16	0.13
90.01 - 100%	9.08	94.73	66.82
100.01 - 110%	7.09	104.68	33.05
110.01 - 120%	4.33	114.63	
120.01 - 130%	2.06	123.84	
Weighted average (WALT)	75.46	87.49	
Minimum	1.51	80.00	
Maximum	220.08	100.00	

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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)	0.54%	0.50%	0.39%	0.34%	0.17%
Annual Percentage Rate (CPR)	6.25%	5.88%	4.59%	4.01%	1.98%

Geographic distribution		
	Current	At constitution date
Andalucia	22.59%	22.28%
Aragon	1.48%	1.39%
Asturias	2.45%	2.33%
Balearic Islands	1.31%	1.47%
Basque Country	4.04%	4.72%
Canary Islands	4.09%	4.03%
Cantabria	1.99%	1.77%
Castilla-La Mancha	6.06%	5.88%
Castilla-Leon	5.37%	5.33%
Catalonia	11.50%	11.58%
Ceuta	0.69%	0.77%
Extremadura	2.16%	2.05%
Galicia	5.02%	4.90%
La Rioja	0.33%	0.38%
Madrid	16.58%	16.91%
Melilla	0.81%	0.88%
Murcia	2.90%	2.85%
Navarra	0.93%	1.02%
Valencia	9.70%	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	182	71,403.42	11,419.93	0.00	82,823.35	2.28	20,974,425.18	21,057,248.53	71.28	76.03
from > 1 to = 2 months	19	15,934.95	4,128.16	0.00	20,063.11	0.55	2,078,054.25	2,096,117.36	7.10	84.16
from > 2 to = 3 months	1	939.21	74.60	0.00	1,013.81	0.03	77,120.05	78,133.86	0.26	68.72
from > 3 to = 6 months	3	5,113.64	538.79	0.00	5,652.43	0.16	218,002.09	223,654.52	0.76	88.11
from > 6 to < 12 months	2	5,750.62	428.81	0.00	6,179.43	0.17	137,844.02	144,023.45	0.49	57.15
from = 12 to < 18 months	5	30,145.31	2,509.04	94.68	32,749.03	0.90	454,374.03	487,123.06	1.65	73.32
from = 18 to < 24 months	3	203,834.99	2,208.84	371.47	206,415.30	5.69	106,166.17	312,581.47	1.06	92.53
from ≥ 2 years	35	3,094,960.49	147,475.47	28,552.37	3,270,988.33	90.21	1,870,405.99	5,141,394.32	17.40	91.74
Subtotal	250	3,428,082.63	168,783.64	29,018.52	3,625,884.79	100.00	25,916,391.78	29,542,276.57	100.00	78.99
Total	250	3,428,082.63	168,783.64	29,018.52	3,625,884.79		25,916,391.78	29,542,276.57		