

BBVA RMBS 9 Fondo de Titulización de Activos

Brief report

Date: 07/31/2022
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)		Interest type Reference rate and margin Payment Date	Interest Rate Next coupon	Redemption		Rating DBRS / Moody's / S&P	
		Current	Original			Final maturity (legal)	Next	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											
Series		% Monthly CPR (SMM)		0.08		0.17		0.25		0.34	
		% Annual equivalent CPR		1.00		2.00		3.00		4.00	
		Average life	Years	08/06/2030	10/11/2029	01/28/2029	06/22/2028	12/17/2027	07/07/2027	02/15/2027	10/15/2026
Series	With optional redemption *	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
	Without optional redemption *	Average life	Years	8.14	7.32	6.61	6.01	5.50	5.05	4.66	4.32
		Final Maturity	Years	08/06/2030	10/11/2029	01/28/2029	06/22/2028	12/17/2027	07/07/2027	02/15/2027	10/15/2026
			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	71,976,993.04	0.000%	
Servicer ppal collect not yet credited	2,746,910.81		
Servicer ints collect not yet credited	286,015.52		
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			
Count		Current	At constitution date
Principal	Principal outstanding	629,092,765.03	1,295,100,978.93
	Average loan	111,858.60	171,559.28
	Minimum	1,235.81	43,173.93
	Maximum	519,653.92	919,438.64
Interest rate	Weighted average (wac)	0.81%	3.05%
	Minimum	0.00%	1.50%
	Maximum	6.55%	7.07%
Final maturity	Weighted average (WARM) (months)	270	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%	0.08	7.14		
10.01 - 20%	0.28	16.08		
20.01 - 30%	0.67	25.64		
30.01 - 40%	1.69	35.86		
40.01 - 50%	4.90	46.17		
50.01 - 60%	14.76	55.76		
60.01 - 70%	24.47	65.01		
70.01 - 80%	17.71	74.41	0.13	80.00
80.01 - 90%	12.51	85.12	66.82	83.55
90.01 - 100%	9.04	94.77	33.05	95.48
100.01 - 110%	6.99	104.74		
110.01 - 120%	4.28	114.60		
120.01 - 130%	1.94	123.87		
Weighted average (WALT)	75.18			87.49
Minimum	1.01			80.00
Maximum	219.41			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.
Only the information communicated by Europea de Titulización, in pursuance of the provisions of the Offering Circular, shall be considered for third-party publicity and dissemination purposes.

Additional information

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Prepayments					
	Current month	Last 3 months	Last 6 months	Last 12 months	Historical
Single month, mort. (SMM)	0.55%	0.60%	0.44%	0.37%	0.17%
Annual Percentage Rate (CPR)	6.36%	6.94%	5.19%	4.32%	2.01%

Geographic distribution		
	Current	At constitution date
Andalucia	22.60%	22.28%
Aragon	1.49%	1.39%
Asturias	2.46%	2.33%
Balearic Islands	1.32%	1.47%
Basque Country	4.04%	4.72%
Canary Islands	4.11%	4.03%
Cantabria	1.97%	1.77%
Castilla-La Mancha	6.09%	5.88%
Castilla-Leon	5.30%	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	16.56%	16.91%
Melilla	0.81%	0.88%
Murcia	2.91%	2.85%
Navarra	0.94%	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	%				
<i>Delinquencies</i>										
Up to 1 month	166	66,928.53	12,734.94	0.00	79,663.47	2.20	19,037,649.18	19,117,312.65	68.92	75.38
from > 1 to = 2 months	20	18,182.26	5,217.38	0.00	23,399.64	0.64	2,099,894.26	2,123,293.90	7.66	87.60
from > 2 to = 3 months	2	1,638.43	578.57	0.00	2,217.00	0.06	268,078.91	270,295.91	0.97	82.88
from > 3 to = 6 months	2	3,109.69	303.42	0.00	3,413.11	0.09	143,529.90	146,943.01	0.53	57.09
from > 6 to < 12 months	2	6,539.27	288.94	0.00	6,828.21	0.19	137,055.37	143,883.58	0.52	73.28
from = 12 to < 18 months	5	31,662.28	2,756.76	94.68	34,513.72	0.95	452,353.29	486,867.01	1.76	92.55
from = 18 to < 24 months	3	204,138.45	2,276.34	371.47	206,786.26	5.70	105,862.71	312,648.97	1.13	91.59
from ≥ 2 years	35	3,098,954.72	144,330.14	28,682.95	3,271,967.81	90.17	1,863,955.58	5,135,923.39	18.52	
Subtotal	235	3,431,153.63	168,486.49	29,149.10	3,628,789.22	100.00	24,108,379.20	27,737,168.42	100.00	78.88
Total	235	3,431,153.63	168,486.49	29,149.10	3,628,789.22		24,108,379.20	27,737,168.42		