

BBVA RMBS 9 Fondo de Titulización de Activos

Brief report

Date: 09/30/2022
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)		Interest type Reference rate and margin Payment Date	Interest Rate Next coupon	Redemption		Rating	
		Current	Original			Final maturity (legal)	Next	DBRS / Moody's / S&P	
Series ES0313199004	04/22/2010 12,950	37,056.08 479,876,236.00 37.06%	100,000.00 1,295,000,000.00	Floating 3-M Euribor+0.300% 20.Mar/Jun/Sep/Dec	1.3630% 12/20/2022 127.671577 Gross 103.413977 Net	09/20/2053 Quarterly 20.Mar/Jun/Sep/Dec	12/20/2022 "Pass-Through"	AA (sf) Aa1 (sf) A- (sf)	A Aaa AAA
Total		479,876,236.00	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	11/27/2030	01/26/2030	05/11/2029	09/30/2028	03/22/2028	10/09/2027	05/19/2027	01/13/2027
Series	With optional redemption *	Final Maturity	Years	17.51	16.26	15.26	14.01	13.01	12.26	11.50	10.76
			Date	03/20/2040	12/20/2038	12/20/2037	09/20/2036	09/20/2035	12/20/2034	03/20/2034	06/20/2033
	Without optional redemption *	Average life	Years	8.19	7.36	6.64	6.03	5.51	5.06	4.66	4.32
		Final Maturity	Years	11/27/2030	01/26/2030	05/11/2029	09/30/2028	03/22/2028	10/09/2027	05/19/2027	01/13/2027
			Date	03/20/2040	12/20/2038	12/20/2037	09/20/2036	09/20/2035	12/20/2034	03/20/2034	06/20/2033

* 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	100.00%	Current		At issue date	
		% CE	100.00%	% CE	100.00%
Issue of Bonds		479,876,236.00	32.59%	1,295,000,000.00	31.31%
B Loan	29.17%	140,000,119.00			
Reserve Fund	12.92%	61,987,635.50	20.50%	265,475,000.00	

Other financial operations (current)			
Assets	Balance	Interest	
Treasury Account	63,349,685.34	0.000%	
Servicer ppal collect not yet credited	2,298,746.30		
Servicer ints collect not yet credited	465,016.52		
Liabilities	Available	Balance	Interest
Subordinated Loan L/T		61,987,635.50	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	5,564	7,549	
Principal			
Principal outstanding	617,710,454.20	1,295,100,978.93	
Average loan	111,019.13	171,559.28	
Minimum	490.49	43,173.93	
Maximum	516,536.35	919,438.64	
Interest rate			
Weighted average (wac)	1.26%	3.05%	
Minimum	0.00%	1.50%	
Maximum	6.55%	7.07%	
Final maturity			
Weighted average (WARM) (months)	269	415	
Minimum	10/31/2022	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
0.01 - 10%	0.08	6.82	
10.01 - 20%	0.29	15.82	
20.01 - 30%	0.73	25.62	
30.01 - 40%	1.74	35.98	
40.01 - 50%	5.38	46.22	
50.01 - 60%	15.08	55.86	
60.01 - 70%	24.41	65.00	
70.01 - 80%	17.58	74.42	
80.01 - 90%	12.19	85.14	
90.01 - 100%	9.10	94.79	
100.01 - 110%	6.71	104.71	
110.01 - 120%	4.36	114.42	
120.01 - 130%	1.83	124.20	
Weighted average (WALT)	74.73	87.49	
Minimum	0.38	80.00	
Maximum	218.17	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)	0.39%	0.51%	0.52%	0.42%	0.17%
Annual Percentage Rate (CPR)	4.56%	5.97%	6.02%	4.91%	2.06%

Geographic distribution		
	Current	At constitution date
Andalucia	22.64%	22.28%
Aragon	1.50%	1.39%
Asturias	2.45%	2.33%
Balearic Islands	1.33%	1.47%
Basque Country	4.01%	4.72%
Canary Islands	4.12%	4.03%
Cantabria	1.93%	1.77%
Castilla-La Mancha	6.10%	5.88%
Castilla-Leon	5.33%	5.33%
Catalonia	11.45%	11.58%
Ceuta	0.70%	0.77%
Extremadura	2.17%	2.05%
Galicia	5.03%	4.90%
La Rioja	0.33%	0.38%
Madrid	16.61%	16.91%
Melilla	0.80%	0.88%
Murcia	2.93%	2.85%
Navarra	0.91%	1.02%
Valencia	9.67%	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	190	69,556.86	23,001.93	0.00	92,558.79	2.31	21,570,207.35	21,662,766.14	70.90	75.76
from > 1 to = 2 months	20	18,172.60	6,373.22	0.00	24,545.82	0.61	2,223,885.20	2,248,431.02	7.36	81.14
from > 2 to = 3 months	3	3,214.20	974.51	0.00	4,188.71	0.10	306,861.58	311,050.29	1.02	96.99
from > 3 to = 6 months	2	3,603.03	424.10	0.00	4,027.13	0.10	183,821.84	187,848.97	0.61	97.21
from > 6 to < 12 months	4	13,808.83	990.94	0.00	14,799.77	0.37	219,075.17	233,874.94	0.77	59.52
from = 12 to < 18 months	2	11,496.62	917.87	94.68	12,509.17	0.31	218,332.11	230,841.28	0.76	68.81
from = 18 to < 24 months	4	343,000.64	3,132.10	429.55	346,562.29	8.66	84,037.48	430,599.77	1.41	89.96
from ≥ 2 years	36	3,325,010.75	148,129.03	28,588.27	3,501,728.05	87.52	1,747,825.95	5,249,554.00	17.18	91.54
Subtotal	261	3,787,863.53	183,943.70	29,112.50	4,000,919.73	100.00	26,554,046.68	30,554,966.41	100.00	78.72
Total	261	3,787,863.53	183,943.70	29,112.50	4,000,919.73		26,554,046.68	30,554,966.41		