

BBVA RMBS 9 Fondo de Titulización de Activos



Brief report

Date: 09/30/2021
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	Current DBRS / Moody's / S&P	Original A- (sf) / A- (sf) / A- (sf)
Series ES0313199004	04/22/2010 12,950	41,885.01 542,410,879.50 41.89%	100,000.00 1,295,000,000.00	Floating 3-M Euribor+0.300% 20.Mar/Jun/Sep/Dec	0.0000% 12/20/2021 0.000000 Gross 0.000000 Net	09/20/2053 Quarterly 20.Mar/Jun/Sep/Dec	12/20/2021 "Pass-Through"	AA (sf) Aa1 (sf) A- (sf)	A- (sf) A- (sf) A- (sf)
Total		542,410,879.50	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	With optional redemption *	Average life Years	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		
				8.47	7.61	6.87	6.25	5.71	5.24	4.83	4.48		
				03/07/2030	04/27/2029	08/03/2028	12/17/2027	06/03/2027	12/15/2026	07/20/2026	03/13/2026		
				18.51	17.26	16.01	14.76	13.76	13.01	12.01	11.26		
				03/20/2040	12/20/2038	09/20/2037	06/20/2036	06/20/2035	09/20/2034	09/20/2033	12/20/2032		
				8.47	7.61	6.87	6.25	5.71	5.24	4.83	4.48		
				03/07/2030	04/27/2029	08/03/2028	12/17/2027	06/03/2027	12/15/2026	07/20/2026	03/13/2026		
				18.51	17.26	16.01	14.76	13.76	13.01	12.01	11.26		
				03/20/2040	12/20/2038	09/20/2037	06/20/2036	06/20/2035	09/20/2034	09/20/2033	12/20/2032		

* 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	% CE		At issue date	
		% CE	100.00%	% CE	100.00%
Issue of Bonds	542,410,879.50	30.00%	100.00%	1,295,000,000.00	31.31%
B Loan	140,000,119.00				
Reserve Fund	64,750,000.00		20.50%	265,475,000.00	

Other financial operations (current)			
Assets	Balance	Interest	
Treasury Account	65,470,780.91	0.000%	
Servicer ppal collect not yet credited	2,439,681.95		
Servicer ints collect not yet credited	152,007.64		
Liabilities	Available	Balance	Interest
Subordinated Loan L/T		64,750,000.00	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	5,851	7,549	
Principal			
Principal outstanding	681,848,478.02	1,295,100,978.93	
Average loan	116,535.37	171,559.28	
Minimum	488.16	43,173.93	
Maximum	535,445.35	919,438.64	
Interest rate			
Weighted average (wac)	0.31%	3.05%	
Minimum	0.00%	1.50%	
Maximum	6.55%	7.07%	
Final maturity			
Weighted average (WARM) (months)	280	415	
Minimum	10/31/2021	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	% LTV
0.01 - 10%	0.05	6.44	
10.01 - 20%	0.19	14.90	
20.01 - 30%	0.58	25.37	
30.01 - 40%	1.26	35.44	
40.01 - 50%	3.45	45.92	
50.01 - 60%	11.87	55.68	
60.01 - 70%	23.91	65.06	
70.01 - 80%	19.07	74.49	
80.01 - 90%	12.36	0.13	80.00
90.01 - 100%	10.53	66.82	83.55
100.01 - 110%	7.61	33.05	95.48
110.01 - 120%	4.96	114.62	
120.01 - 130%	2.89	124.38	
Weighted average (WALTV)	78.03	87.49	
Minimum	0.15	80.00	
Maximum	222.74	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)	0.17%	0.21%	0.28%	0.27%	0.15%
Annual Percentage Rate (CPR)	1.99%	2.52%	3.27%	3.17%	1.81%

Geographic distribution		
	Current	At constitution date
Andalucía	22.71%	22.28%
Aragón	1.47%	1.39%
Asturias	2.41%	2.33%
Balearic Islands	1.33%	1.47%
Basque Country	4.07%	4.72%
Canary Islands	4.03%	4.03%
Cantabria	1.99%	1.77%
Castilla-La Mancha	6.10%	5.88%
Castilla-León	5.30%	5.33%
Catalonia	11.28%	11.58%
Ceuta	0.67%	0.77%
Extremadura	2.14%	2.05%
Galicia	4.94%	4.90%
La Rioja	0.32%	0.38%
Madrid	16.80%	16.91%
Melilla	0.86%	0.88%
Murcia	2.87%	2.85%
Navarra	0.94%	1.02%
Valencia	9.78%	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	230	94,057.91	10,542.36	0.00	104,600.27	3.08	26,098,369.44	26,202,969.71	72.67	78.96
from > 1 to = 2 months	19	18,400.92	5,953.39	0.00	24,354.31	0.72	2,425,225.28	2,449,579.59	6.79	82.67
from > 2 to = 3 months	1	727.99	37.35	0.00	765.34	0.02	73,571.72	74,337.06	0.21	72.81
from > 3 to = 6 months	4	5,000.91	460.13	0.00	5,461.04	0.16	245,743.87	251,204.91	0.70	64.63
from > 6 to < 12 months	5	16,553.55	1,490.30	0.00	18,043.85	0.53	527,259.20	545,303.05	1.51	91.40
from = 12 to < 18 months	4	25,904.30	2,970.81	94.68	28,969.79	0.85	632,918.54	661,888.33	1.84	72.11
from = 18 to < 24 months	3	80,402.93	4,085.57	559.33	85,047.83	2.51	278,768.62	363,816.45	1.01	82.72
from ≥ 2 years	37	2,937,702.63	156,721.31	30,319.37	3,124,743.31	92.12	2,382,315.84	5,507,059.15	15.27	94.66
Subtotal	303	3,178,751.14	182,261.22	30,973.38	3,391,985.74	100.00	32,664,172.51	36,056,158.25	100.00	81.19
Total	303	3,178,751.14	182,261.22	30,973.38	3,391,985.74		32,664,172.51	36,056,158.25		

Additional information