BBVA RMBS 9 Fondo de Titulización de Activos

Brief report

Date: 02/28/2022
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 Suscriber
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	40,859.20 529,126,640.00 40.86%	100,000.00 1,295,000,000.00	Floating 3-M Euribor+0.300% 20.Mar/Jun/Sep/Dec	0.0000% 03/21/2022 0.000000 Gross 0.000000 Net	09/20/2053 Quarterly 20.Mar/Jun/Sep/Dec	03/21/2022 "Pass-Through"	AA (sf) Aa1 (sf) A- (sf)	A Aaa AAA
Total		529,126,640.00	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	8.34	7.50	6.78	6.16	5.63	5.17	4.78	4.43
			Date	04/22/2030	06/19/2029	09/28/2028	02/16/2028	08/06/2027	02/20/2027	09/27/2026	05/23/2026
		Final Maturity	Years	18.01	16.76	15.76	14.76	13.51	12.76	11.76	11.01
			Date	12/20/2039	09/20/2038	09/20/2037	09/20/2036	06/20/2035	09/20/2034	09/20/2033	12/20/2032
	Without optional redemption *	Average life	Years	8.34	7.50	6.78	6.16	5.63	5.17	4.78	4.43
			Date	04/22/2030	06/19/2029	09/28/2028	02/16/2028	08/06/2027	02/20/2027	09/27/2026	05/23/2026
		Final Maturity	Years	18.01	16.76	15.76	14.76	13.51	12.76	11.76	11.01
			Date	12/20/2039	09/20/2038	09/20/2037	09/20/2036	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)

		Current	% CE		At issue date	% CE
Series	100.00%	529,126,640.00	30.60%	100.00%	1,295,000,000.00	31.31%
Issue of Bonds		529,126,640.00			1,295,000,000.00	
B Loan	26.46%	140,000,119.00				
Reserve Fund	12.24%	64,750,000.00		20.50%	265,475,000.00	

Other finantial operations (current)

Assets		Balance	Interest
Treasury Account		76,365,852.74	0.000%
Servicer ppal collect not yet credited		2,330,637.50	
Servicer ints collect not yet credited		146,584.99	
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	5,762	7,549
Principal		
Principal outstanding	658,271,277.13	1,295,100,978.93
Average loan	114,243.54	171,559.28
Minimum	1,250.90	43,173.93
Maximum	527,479.63	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)	275	415
Minimum	05/31/2022	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 % Pool	Current % LTV	At constitution date % Pool	At constitution date % LTV
0.01 - 10%	0.06	7.03		
10.01 - 20%	0.23	16.00		
20.01 - 30%	0.64	25.36		
30.01 - 40%	1.38	35.64		
40.01 - 50%	4.00	45.91		
50.01 - 60%	13.57	55.66		
60.01 - 70%	23.91	65.04		
70.01 - 80%	18.78	74.55	0.13	80.00
80.01 - 90%	12.09	85.08	66.82	83.55
90.01 - 100%	9.77	94.55	33.05	95.48
100.01 - 110%	7.45	104.78		
110.01 - 120%	4.56	114.63		
120.01 - 130%	2.55	124.03		
Weighted average (WALTV)		76.73		87.49
Minimum		0.74		80.00
Maximum		219.42		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
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

BBVA RMBS 9 Fondo de Titulización de Activos

Brief report

Date: 02/28/2022
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 Suscriber
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

Prepayments

	Current month	Last 3 months	Last 6 months	Last 12 months	Historical
Single month. mort. (SMM)	0.16%	0.29%	0.28%	0.29%	0.16%
Annual Percentage Rate (CPR)	1.92%	3.46%	3.30%	3.42%	1.87%

Geographic distribution

	Current	At constitution date
Andalucia	22.66%	22.28%
Aragon	1.48%	1.39%
Asturias	2.40%	2.33%
Balearic Islands	1.35%	1.47%
Basque Country	4.08%	4.72%
Canary Islands	4.02%	4.03%
Cantabria	1.98%	1.77%
Castilla-La Mancha	6.11%	5.88%
Castilla-Leon	5.30%	5.33%
Catalonia	11.34%	11.58%
Ceuta	0.68%	0.77%
Extremadura	2.15%	2.05%
Galicia	4.95%	4.90%
La Rioja	0.32%	0.38%
Madrid	16.73%	16.91%
Melilla	0.87%	0.88%
Murcia	2.91%	2.85%
Navarra	0.95%	1.02%
Valencia	9.72%	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	228	89,997.32	10,668.34	0.00	100,665.66	2.99	25,723,607.19	25,824,272.85	75.18	79.14
from > 1 to = 2 months	18	14,222.45	4,173.47	0.00	18,395.92	0.55	1,814,357.71	1,832,753.63	5.34	82.19
from > 2 to = 3 months	5	6,499.26	760.88	0.00	7,260.14	0.22	435,472.81	442,732.95	1.29	74.45
from > 6 to < 12 months	5	24,053.41	2,005.76	0.00	26,059.17	0.77	418,614.29	444,673.46	1.29	80.40
from = 12 to < 18 months	4	154,253.26	2,074.17	94.68	156,422.11	4.65	316,388.92	472,811.03	1.38	81.08
from = 18 to < 24 months	2	27,395.35	1,750.29	0.00	29,145.64	0.87	421,580.28	450,725.92	1.31	85.25
from ≥ 2 years	35	2,854,253.05	146,125.13	28,488.30	3,028,866.48	89.96	1,854,967.74	4,883,834.22	14.22	94.13
Subtotal	297	3,170,674.10	167,558.04	28,582.98	3,366,815.12	100.00	30,984,988.94	34,351,804.06	100.00	81.19
Total	297	3,170,674.10	167,558.04	28,582.98	3,366,815.12		30,984,988.94	34,351,804.06		

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