

Brief report

Date: 04/30/2024  
 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 N° 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
Series ES0313199004	04/22/2010 12.950	29.605.09 383,385,915.50 29.61%	100,000.00 1,295,000,000.00	Floating 3-M Euribor+0.300% 20.Mar/Jun/Sep/Dec	4.2280% 06/20/2024 319.879708 Gross 259.102563 Net	09/20/2053 Quarterly 20.Mar/Jun/Sep/Dec	06/20/2024 "Pass-Through"	AA (sf) Aa1 (sf) A- (sf)	A Aaa AAA
Total		383,385,915.50	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 *	% Monthly CPR (SMM)		0,08		0,17		0,25		0,34		0,42		0,51		0,60		0,69	
		Average life	Years	1,00	2,00	3,00	4,00	5,00	6,00	7,00	8,00								
		8.49	7.57	6.78	6.11	5.54	5.06	4.63	4.27										
		Date	09/13/2032	10/11/2031	12/29/2030	04/29/2030	10/03/2029	04/08/2029	11/05/2028	06/25/2028									
		Final Maturity	17.01	15.76	14.51	13.51	12.51	11.76	10.76	10.01									
		Date	03/20/2041	12/20/2039	09/20/2038	09/20/2037	09/20/2036	12/20/2035	12/20/2034	03/20/2034									
	Without optional redemption *	8.49	7.57	6.78	6.11	5.54	5.06	4.63	4.27										
		Date	09/13/2032	10/11/2031	12/29/2030	04/29/2030	10/03/2029	04/08/2029	11/05/2028	06/25/2028									
		Final Maturity	17.01	15.76	14.51	13.51	12.51	11.76	10.76	10.01									
		Date	03/20/2041	12/20/2039	09/20/2038	09/20/2037	09/20/2036	12/20/2035	12/20/2034	03/20/2034									

\* 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	383,385,915.50	36.75%	100.00%	1,295,000,000.00	31.31%
B Loan	140,000,119.00				
Reserve Fund	52,338,603.45		20.50%	265,475,000.00	

Other financial operations (current)			
Assets	Balance	Interest	
Treasury Account	61,405,281.41	3.892%	
Servicer ppal collect not yet credited	1,646,655.74		
Servicer ints collect not yet credited	1,783,653.05		
Liabilities	Available	Balance	Interest
Subordinated Loan L/T		52,338,603.45	4.028%
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	4,982	7,549	
Principal			
Principal outstanding	515,381,953.73	1,295,100,978.93	
Average loan	103,448.81	171,559.28	
Minimum	59.65	43,173.93	
Maximum	497,566.74	919,438.64	
Interest rate			
Weighted average (wac)	4.58%	3.05%	
Minimum	0.31%	1.50%	
Maximum	6.55%	7.07%	
Final maturity			
Weighted average (WARM) (months)	251	415	
Minimum	06/30/2024	10/31/2018	
Maximum	09/30/2050	01/15/2050	
Index (principal outstanding distribution)			
1-year EURIBOR/MIBOR (Mortgage Market)	98.55%	99.46%	
Mortgage Market: All Institutions	0.68%	0.54%	
Fixed Interest	0.76%	0.00%	

LTV Distribution				
	Current		At constitution date	
	% Pool	% LTV	% Pool	% LTV
0.01 - 10%	0.12	6.91		
10.01 - 20%	0.56	16.31		
20.01 - 30%	1.26	25.80		
30.01 - 40%	2.95	35.81		
40.01 - 50%	8.68	45.79		
50.01 - 60%	20.42	55.78		
60.01 - 70%	25.29	64.88		
70.01 - 80%	15.17	74.74		
80.01 - 90%	10.27	84.69	0.13	80.00
90.01 - 100%	8.07	94.70	33.05	83.55
100.01 - 110%	4.42	104.70		95.48
110.01 - 120%	1.96	114.00		
120.01 - 130%	0.56	123.07		
Weighted average (WALTV)	68.84			87.49
Minimum	0.05			80.00
Maximum	188.16			100.00

# BBVA RMBS 9 Fondo de Titulización de Activos

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### Prepayments

	Current month	Last 3 months	Last 6 months	Last 12 months	Historical
Single month. mort. (SMM)	0.70%	0.56%	0.70%	0.62%	0.23%
Annual Percentage Rate (CPR)	8.07%	6.47%	8.10%	7.19%	2.67%

### Geographic distribution

	Current	At constitution date
Andalucia	22.39%	22.28%
Aragon	1.61%	1.39%
Asturias	2.49%	2.33%
Balearic Islands	1.38%	1.47%
Basque Country	3.96%	4.72%
Canary Islands	4.23%	4.03%
Cantabria	1.91%	1.77%
Castilla-La Mancha	6.44%	5.88%
Castilla-Leon	5.35%	5.33%
Catalonia	11.49%	11.58%
Ceuta	0.74%	0.77%
Extremadura	2.35%	2.05%
Galicia	5.20%	4.90%
La Rioja	0.32%	0.38%
Madrid	15.77%	16.91%
Melilla	0.78%	0.88%
Murcia	3.02%	2.85%
Navarra	0.90%	1.02%
Valencia	9.68%	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	210	56,115.13	92,955.90	0.00	149,071.03	6.70	22,219,875.86	22,368,946.89	67.94	69.84
from > 1 to = 2 months	36	25,352.09	45,518.89	0.00	70,870.98	3.18	4,314,058.37	4,384,929.35	13.32	74.91
from > 2 to = 3 months	3	2,029.02	5,266.50	0.00	7,295.52	0.33	361,075.48	368,371.00	1.12	81.05
from > 3 to = 6 months	10	12,350.09	20,603.68	0.00	32,953.77	1.48	1,004,635.66	1,037,589.43	3.15	77.83
from = 6 to < 12 months	13	26,947.81	61,159.09	29.04	88,135.94	3.96	1,599,120.34	1,687,256.28	5.12	80.24
from = 12 to < 18 months	3	12,259.63	20,536.31	47.44	32,843.38	1.48	372,656.15	405,499.53	1.23	116.98
from = 18 to < 24 months	1	7,300.54	3,967.22	0.00	11,267.76	0.51	59,248.39	70,516.15	0.21	98.77
from ≥ 2 years	21	1,690,634.41	120,970.02	21,545.85	1,833,150.28	82.37	766,272.64	2,599,422.92	7.90	97.39
Subtotal	297	1,832,988.72	370,977.61	21,622.33	2,225,588.66	100.00	30,696,942.89	32,922,531.55	100.00	73.39
Total	297	1,832,988.72	370,977.61	21,622.33	2,225,588.66		30,696,942.89	32,922,531.55		

#### Additional information