

BBVA RMBS 9 Fondo de Titulización de Activos

Brief report

Date: 04/30/2023
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) 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	34,358.09 444,937,265.50 34.36%	100,000.00 1,295,000,000.00	Floating 3-M Euribor+0.300% 20.Mar/Jun/Sep/Dec	2.9460% 06/20/2023 255.858970 Gross 207.245766 Net	09/20/2053 Quarterly 20.Mar/Jun/Sep/Dec	06/20/2023 "Pass-Through"	AA (sf) Aa1 (sf) A- (sf)	A Aaa AAA
Total		444,937,265.50	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											
		% 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	8.71	7.78	6.99	6.32	5.74	5.25	4.82	4.45
			Date	12/02/2031	12/27/2030	03/15/2030	07/12/2029	12/13/2028	06/16/2028	01/12/2028	08/29/2027
		Final Maturity	Years	18.01	16.52	15.52	14.26	13.26	12.51	11.51	10.76
	Without optional redemption *	Average life	Years	8.71	7.78	6.99	6.32	5.74	5.25	4.82	4.45
			Date	12/02/2031	12/27/2030	03/15/2030	07/12/2029	12/13/2028	06/16/2028	01/12/2028	08/29/2027
		Final Maturity	Years	18.01	16.52	15.52	14.26	13.26	12.51	11.51	10.76
			Date	03/20/2041	09/20/2039	09/20/2038	06/20/2037	06/20/2036	09/20/2035	09/20/2034	12/20/2033

* 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		% CE	
Issue of Bonds		444,937,265.50	33.93%	1,295,000,000.00	31.31%
B Loan	31.47%	140,000,119.00			
Reserve Fund	13.15%	58,493,738.45	20.50%	265,475,000.00	

Other financial operations (current)			
Assets	Balance	Interest	
Treasury Account	67,075,385.01	2.581%	
Servicer ppal collect not yet credited	1,966,823.35		
Servicer ints collect not yet credited	1,547,190.55		
Liabilities	Available	Balance	Interest
Subordinated Loan L/T		58,493,738.45	2.746%
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	5,369	7,549	
Principal			
Principal outstanding	577,573,143.44	1,295,100,978.93	
Average loan	107,575.55	171,559.28	
Minimum	12.52	43,173.93	
Maximum	508,120.96	919,438.64	
Interest rate			
Weighted average (wac)	3.94%	3.05%	
Minimum	0.31%	1.50%	
Maximum	6.55%	7.07%	
Final maturity			
Weighted average (WARM) (months)	262	415	
Minimum	05/31/2023	10/31/2018	
Maximum	09/30/2050	01/15/2050	
Index (principal outstanding distribution)			
1-year EURIBOR/MIBOR (Mortgage Market)	99.31%	99.46%	
Mortgage Market: All Institutions	0.50%	0.54%	
Fixed Interest	0.20%	0.00%	

LTV Distribution			
	Current	At constitution date	
	% Pool % LTV	% Pool % LTV	
0.01 - 10%	0.10	6.83	
10.01 - 20%	0.37	15.62	
20.01 - 30%	0.97	25.37	
30.01 - 40%	2.26	35.71	
40.01 - 50%	6.52	46.28	
50.01 - 60%	16.91	55.93	
60.01 - 70%	25.28	65.03	
70.01 - 80%	15.76	74.41	
80.01 - 90%	11.98	84.72	
90.01 - 100%	8.60	94.99	
100.01 - 110%	6.17	104.60	
110.01 - 120%	3.48	114.40	
120.01 - 130%	1.31	124.24	
Weighted average (WALT)	72.55	87.49	
Minimum	0.00	80.00	
Maximum	206.90	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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 Official register CNMV: C/ Edison, 4 - 28006 Madrid ☎ +34 91 585 15 00 📄 www.cnmv.com

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Prepayments					
	Current month	Last 3 months	Last 6 months	Last 12 months	Historical
Single month. mort. (SMM)	0.51%	0.52%	0.64%	0.60%	0.19%
Annual Percentage Rate (CPR)	5.90%	6.08%	7.42%	7.02%	2.31%

Geographic distribution		
	Current	At constitution date
Andalucia	22.57%	22.28%
Aragon	1.55%	1.39%
Asturias	2.47%	2.33%
Balearic Islands	1.35%	1.47%
Basque Country	3.96%	4.72%
Canary Islands	4.15%	4.03%
Cantabria	1.96%	1.77%
Castilla-La Mancha	6.18%	5.88%
Castilla-Leon	5.36%	5.33%
Catalonia	11.53%	11.58%
Ceuta	0.73%	0.77%
Extremadura	2.22%	2.05%
Galicia	5.02%	4.90%
La Rioja	0.31%	0.38%
Madrid	16.30%	16.91%
Melilla	0.79%	0.88%
Murcia	2.96%	2.85%
Navarra	0.86%	1.02%
Valencia	9.71%	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	310	87,935.83	111,985.09	0.00	199,920.92	5.27	33,926,278.02	34,126,198.94	78.13	73.29
from > 1 to = 2 months	26	16,661.95	20,365.90	0.00	37,027.85	0.98	2,889,267.56	2,926,295.41	6.70	74.76
from > 2 to = 3 months	5	4,695.49	5,681.90	0.00	10,377.39	0.27	0.589,668.43	600,045.82	1.37	83.29
from > 3 to = 6 months	3	5,420.96	5,265.15	0.00	10,686.11	0.28	441,031.13	451,717.24	1.03	117.66
from > 6 to < 12 months	4	12,741.20	6,244.35	0.00	18,985.55	0.50	343,687.98	362,673.53	0.83	102.29
from = 12 to < 18 months	4	87,118.54	3,976.68	0.00	91,095.22	2.40	145,765.46	236,860.68	0.54	60.30
from = 18 to < 24 months	1	8,474.82	1,681.82	0.00	10,156.64	0.27	64,247.25	74,403.89	0.17	90.12
from ≥ 2 years	36	3,234,875.23	156,312.79	25,178.18	3,416,366.20	90.03	1,484,507.38	4,900,873.58	11.22	88.12
Subtotal	389	3,457,924.02	311,513.68	25,178.18	3,794,615.88	100.00	39,884,453.21	43,679,069.09	100.00	75.35
Total	389	3,457,924.02	311,513.68	25,178.18	3,794,615.88		39,884,453.21	43,679,069.09		