

BBVA RMBS 9 Fondo de Titulización de Activos

Brief report

Date: 01/31/2024
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 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	30,900.57 400,162,381.50 30.90%	100,000.00 1,295,000,000.00	Floating 3-M Euribor+0.300% 20.Mar/Jun/Sep/Dec	4.2380% 03/20/2024 331.029223 Gross 268.133671 Net	09/20/2053 Quarterly 20.Mar/Jun/Sep/Dec	03/20/2024 "Pass-Through"	AA (sf) Aa1 (sf) A- (sf)	A Aaa AAA
Total		400,162,381.50	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
		% Annual equivalent CPR		1,00	2,00	3,00	4,00	5,00	6,00	7,00
		Average life	Years	8,72	7,76	6,96	6,27	5,68	5,18	4,74
		Final Maturity	Date	09/05/2032	09/22/2031	12/02/2030	03/26/2030	08/23/2029	02/21/2029	09/15/2028
			Years	17,51	16,26	15,01	14,01	13,01	12,01	11,25
		Final Maturity	Date	06/20/2041	03/20/2040	12/20/2038	12/20/2037	12/20/2036	12/20/2035	03/20/2035
			Years	17,51	16,26	15,01	14,01	13,01	12,01	11,25
		Final Maturity	Date	09/05/2032	09/22/2031	12/02/2030	03/26/2030	08/23/2029	02/21/2029	09/15/2028
			Years	17,51	16,26	15,01	14,01	13,01	12,01	11,25
		Final Maturity	Date	06/20/2041	03/20/2040	12/20/2038	12/20/2037	12/20/2036	12/20/2035	03/20/2035
			Years	17,51	16,26	15,01	14,01	13,01	12,01	11,25

* 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		400,162,381.50	35.92%	1,295,000,000.00	31.31%
		400,162,381.50		1,295,000,000.00	
B Loan	34.99%	140,000,119.00			
Reserve Fund	13.50%	54,016,250.05	20.50%	265,475,000.00	

Other financial operations (current)			
Assets	Balance	Interest	
Treasury Account	65,967,172.45	3.873%	
Servicer ppal collect not yet credited	1,898,712.80		
Servicer ints collect not yet credited	1,888,507.06		
Liabilities	Available	Balance	Interest
Subordinated Loan L/T		54,016,250.05	4.038%
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			
Count		Current	At constitution date
		5,073	7,549
Principal	Principal outstanding	529,236,250.75	1,295,100,978.93
	Average loan	104,324.12	171,559.28
	Minimum	60.40	43,173.93
	Maximum	500,198.04	919,438.64
Interest rate	Weighted average (wac)	4.80%	3.05%
	Minimum	0.31%	1.50%
	Maximum	6.55%	7.07%
Final maturity	Weighted average (WARM) (months)	254	415
	Minimum	02/29/2024	10/31/2018
	Maximum	09/30/2050	01/15/2050
Index (principal outstanding distribution)			
1-year EURIBOR/MIBOR (Mortgage Market)		98.76%	99.46%
Mortgage Market: All Institutions		0.67%	0.54%
Fixed Interest		0.56%	0.00%

LTV Distribution			
	Current		At constitution date
	% Pool	% LTV	% LTV
0.01 - 10%	0.13	7.12	
10.01 - 20%	0.48	16.15	
20.01 - 30%	1.25	25.61	
30.01 - 40%	2.75	35.77	
40.01 - 50%	8.39	45.82	
50.01 - 60%	20.01	55.88	
60.01 - 70%	25.54	64.99	
70.01 - 80%	15.30	74.78	
80.01 - 90%	10.40	84.74	80.00
90.01 - 100%	8.12	94.66	83.55
100.01 - 110%	4.68	104.50	95.48
110.01 - 120%	2.11	113.99	
120.01 - 130%	0.61	123.35	
Weighted average (WALT)	69.33		87.49
Minimum	0.05		80.00
Maximum	189.23		100.00

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Additional information

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Official register CNMV: C/ Edison, 4 - 28006 Madrid www.cnmv.com

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Prepayments					
	Current month	Last 3 months	Last 6 months	Last 12 months	Historical
Single month. mort. (SMM)	0.89%	0.85%	0.66%	0.62%	0.22%
Annual Percentage Rate (CPR)	10.17%	9.71%	7.69%	7.17%	2.60%

Geographic distribution		
	Current	At constitution date
Andalucia	22.48%	22.28%
Aragon	1.59%	1.39%
Asturias	2.53%	2.33%
Balearic Islands	1.37%	1.47%
Basque Country	3.97%	4.72%
Canary Islands	4.18%	4.03%
Cantabria	1.91%	1.77%
Castilla-La Mancha	6.40%	5.88%
Castilla-Leon	5.36%	5.33%
Catalonia	11.52%	11.58%
Ceuta	0.73%	0.77%
Extremadura	2.32%	2.05%
Galicia	5.13%	4.90%
La Rioja	0.32%	0.38%
Madrid	15.81%	16.91%
Melilla	0.76%	0.88%
Murcia	3.03%	2.85%
Navarra	0.89%	1.02%
Valencia	9.70%	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	248	62,511.37	112,982.62	0.00	175,493.99	7.47	26,351,602.32	26,527,096.31	72.93
from > 1 to = 2 months	33	24,806.78	43,693.85	0.00	68,500.63	2.92	3,848,696.04	3,917,196.67	10.77
from > 2 to = 3 months	5	4,523.96	7,665.30	0.00	12,189.26	0.52	532,874.61	545,063.87	1.50
from > 3 to = 6 months	8	10,358.07	22,378.31	0.00	32,736.38	1.39	1,008,414.89	1,041,151.27	2.86
from > 6 to < 12 months	9	14,978.82	33,416.93	0.00	48,395.75	2.06	1,010,677.16	1,059,072.91	2.91
from = 12 to < 18 months	2	9,317.18	14,094.78	0.00	23,411.96	1.00	323,649.15	347,061.11	0.95
from = 18 to < 24 months	1	6,449.56	3,167.33	0.00	9,616.89	0.41	60,099.37	69,716.26	0.19
from ≥ 2 years	22	1,830,425.92	125,754.24	23,235.39	1,979,415.55	84.24	889,549.32	2,868,964.87	7.89
Subtotal	328	1,963,371.66	363,153.36	23,235.39	2,349,760.41	100.00	34,025,562.86	36,375,323.27	100.00
Total	328	1,963,371.66	363,153.36	23,235.39	2,349,760.41		34,025,562.86	36,375,323.27	