

BBVA RMBS 9 Fondo de Titulización de Activos



Brief report

Date: 02/29/2024
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 Nº bonds	Principal outstanding (Bond Unit / Series Total / %Factor)		Interest type Reference rate and margin Payment Date	Interest Rate Next coupon	Redemption		Rating DBRS / Moody's / S&P	
		Current	Original			Final maturity (legal)	Next	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											
		% Monthly CPR (SMM)		0,08		0,17		0,25		0,34	
		% Annual equivalent CPR		1,00		2,00		3,00		4,00	
Series	With optional redemption *	Average life	Years	8.72	7.76	6.96	6.27	5.68	5.18	4.74	4.37
			Date	09/05/2032	09/22/2031	12/02/2030	03/26/2030	08/23/2029	02/21/2029	09/15/2028	05/01/2028
		Final Maturity	Years	17.51	16.26	15.01	14.01	13.01	12.01	11.25	10.51
			Date	06/20/2041	03/20/2040	12/20/2038	12/20/2037	12/20/2036	12/20/2035	03/20/2035	06/20/2034
	Without optional redemption *	Average life	Years	8.72	7.76	6.96	6.27	5.68	5.18	4.74	4.37
			Date	09/05/2032	09/22/2031	12/02/2030	03/26/2030	08/23/2029	02/21/2029	09/15/2028	05/01/2028
		Final Maturity	Years	17.51	16.26	15.01	14.01	13.01	12.01	11.25	10.51
			Date	06/20/2041	03/20/2040	12/20/2038	12/20/2037	12/20/2036	12/20/2035	03/20/2035	06/20/2034

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Prepayments					
	Current month	Last 3 months	Last 6 months	Last 12 months	Historical
Single month. mort. (SMM)	0.45%	0.75%	0.64%	0.61%	0.22%
Annual Percentage Rate (CPR)	5.25%	8.59%	7.45%	7.06%	2.62%

Geographic distribution		
	Current	At constitution date
Andalucia	22.50%	22.28%
Aragon	1.59%	1.39%
Asturias	2.53%	2.33%
Balearic Islands	1.36%	1.47%
Basque Country	3.98%	4.72%
Canary Islands	4.20%	4.03%
Cantabria	1.92%	1.77%
Castilla-La Mancha	6.41%	5.88%
Castilla-Leon	5.34%	5.33%
Catalonia	11.50%	11.58%
Ceuta	0.73%	0.77%
Extremadura	2.33%	2.05%
Galicia	5.16%	4.90%
La Rioja	0.32%	0.38%
Madrid	15.74%	16.91%
Melilla	0.77%	0.88%
Murcia	3.04%	2.85%
Navarra	0.89%	1.02%
Valencia	9.69%	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	239	65,045.28	110,989.96	0.00	176,035.24	7.41	25,674,476.01	25,850,511.25	70.63
from > 1 to = 2 months	37	26,033.45	48,640.35	0.00	74,673.80	3.14	4,516,543.44	4,591,217.24	12.54
from > 2 to = 3 months	6	3,760.22	8,668.05	0.00	12,428.27	0.52	549,505.15	561,933.42	1.54
from > 3 to = 6 months	8	7,750.61	18,596.83	0.00	26,347.44	1.11	877,501.78	903,849.22	2.47
from > 6 to < 12 months	11	21,216.09	46,423.97	29.04	67,669.10	2.85	1,337,098.51	1,404,767.61	3.84
from = 12 to < 18 months	2	9,872.91	15,413.72	0.00	25,286.63	1.06	323,093.42	348,380.05	0.95
from = 18 to < 24 months	1	6,731.96	3,435.22	0.00	10,167.18	0.43	59,816.97	69,984.15	0.19
from ≥ 2 years	22	1,833,931.37	126,915.52	23,244.59	1,984,091.48	83.48	885,783.44	2,869,874.92	7.84
Subtotal	326	1,974,341.89	379,083.62	23,273.63	2,376,699.14	100.00	34,223,818.72	36,600,517.86	100.00
Total	326	1,974,341.89	379,083.62	23,273.63	2,376,699.14		34,223,818.72	36,600,517.86	