

BBVA RMBS 9 Fondo de Titulización de Activos



Brief report

Date: 06/30/2012
Currency: EUR

Date of constitution
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

Financial Swap
BBVA

Fund Auditors
Por Determinar

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	Moody's / S&P	Current
Series ES0313199004	04/22/2010 12,950	91,707.68 1,187,614,456.00 91.71%	100,000.00 1,295,000,000.00	Floating 3M euribor+0.300% 20.Mar/Jun/Sep/Dec	0.9590% 09/20/2012 224.755144 Gross 182.051667 Net	09/20/2053 Quarterly 20.Mar/Jun/Sep/Dec	09/20/2012 "Pass-Through"	Aa2sf AA+sf Aaa	Aaa
Total		1,187,614,456.00	1,295,000,000.00						

Estimated average life (in years) and maturity according to different hypothesis of constant prepayment rates (CPR)											
Series	With optional redemption *	% Monthly CPR (SMM)		0,17	0,34	0,51	0,69	0,87	1,06	1,25	1,44
		% Annual equivalent CPR		2,00	4,00	6,00	8,00	10,00	12,00	14,00	16,00
		Average life	Years	14.88	11.89	9.71	8.10	6.87	5.95	5.21	4.64
			Date	05/03/2027	05/07/2024	03/04/2022	07/25/2020	05/02/2019	05/30/2018	09/03/2017	02/07/2017
		Final Maturity	Years	29.27	25.52	22.01	19.01	16.26	14.26	12.51	11.26
			Date	10/20/2041	12/20/2037	06/20/2034	06/20/2031	09/20/2028	09/20/2026	12/20/2024	09/20/2023
		Average life	Years	15.29	12.42	10.30	8.70	7.47	6.51	5.12	
			Date	10/02/2027	11/15/2024	10/03/2022	02/27/2021	12/08/2019	12/21/2018	03/16/2018	07/31/2017
		Final Maturity	Years	37.53	37.53	37.53	37.53	37.53	37.53	37.53	37.53
			Date	12/20/2049	12/20/2049	12/20/2049	12/20/2049	12/20/2049	12/20/2049	12/20/2049	12/20/2049

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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	633	166,261.10	300,697.72	34.23	466,993.05	56.44	98,790,493.51	99,257,486.56	88.95	83.81
from > 1 to ≤ 2 months	41	26,062.35	51,385.73	27.14	77,475.22	9.36	6,465,142.22	6,542,617.44	5.86	84.12
from > 2 to ≤ 3 months	4	2,984.45	4,320.46	0.00	7,304.91	0.88	391,085.91	398,390.82	0.36	62.29
from > 3 to ≤ 6 months	8	11,248.46	22,728.40	4,252.87	38,229.73	4.62	1,368,743.27	1,406,973.00	1.26	82.08
from > 6 to < 12 months	14	26,441.11	65,494.16	15,408.02	107,343.29	12.97	2,131,046.55	2,238,389.84	2.01	85.73
from ≥ 12 to < 18 months	8	26,571.11	61,701.16	11,406.48	99,678.75	12.05	1,280,184.52	1,379,863.27	1.24	88.50
from ≥ 18 to < 24 months	2	8,284.94	19,593.60	2,512.45	30,390.99	3.67	334,241.53	364,632.52	0.33	86.47
Subtotal	710	267,853.52	525,921.23	33,641.19	827,415.94	100.00	110,760,937.51	111,588,353.45	100.00	83.81
<i>Doubt debts (subjectives)</i>										
	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
Subtotal	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total	710	267,853.52	525,921.23	33,641.19	827,415.94		110,760,937.51	111,588,353.45		83.81