

BBVA RMBS 9 Fondo de Titulización de Activos



Brief report

Date: 08/31/2012
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 Nº bonds	Principal outstanding (Bond Unit / Series Total / %Factor)		Interest type Reference rate and margin Payment Date	Interest Rate Next coupon	Redemption		Rating Moody's / S&P Current Original	
		Current	Original			Final maturity (legal)	Next		
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"	A3sf 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)																			
		% 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	
Series	With optional redemption *	Average life	Years	14.85	11.91	9.76	8.18	6.98	6.05	5.34	4.75								
			Date	04/21/2027	05/14/2024	03/23/2022	08/21/2020	06/13/2019	07/05/2018	10/22/2017	03/20/2017								
		Final Maturity	Years	29.27	25.52	22.01	19.01	16.51	14.26	12.76	11.26								
			Date	09/20/2041	12/20/2037	06/20/2034	06/20/2031	12/20/2028	09/20/2026	03/20/2025	09/20/2023								
	Without optional redemption *	Average life	Years	15.26	12.43	10.35	8.78	7.57	6.62	5.86	5.24								
			Date	09/19/2027	11/22/2024	10/23/2022	03/28/2021	01/11/2020	01/19/2019	04/28/2018	09/14/2017								
		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	%			%	
Delinquencies										
Up to 1 month	5,458	1,502,175.45	2,186,995.98	126.70	3,689,298.13	89.85	901,223,968.86	904,913,266.99	98.03	83.13
from > 1 to ≤ 2 months	72	46,791.66	86,934.04	34.23	133,759.93	3.26	11,569,369.80	11,703,129.73	1.27	83.85
from > 2 to ≤ 3 months	8	4,891.94	8,612.33	0.00	13,504.27	0.33	1,193,781.64	1,207,285.91	0.13	81.07
from > 3 to ≤ 6 months	6	6,691.27	16,220.07	1,392.92	24,304.26	0.59	1,086,309.60	1,110,613.86	0.12	84.75
from > 6 to < 12 months	12	20,995.06	50,759.85	12,936.13	84,691.04	2.06	1,960,542.75	2,045,233.79	0.22	84.37
from ≥ 12 to < 18 months	8	27,246.35	55,105.01	11,248.62	93,599.98	2.28	1,263,101.35	1,356,701.33	0.15	88.84
from ≥ 18 to < 24 months	5	17,914.61	41,905.79	7,005.65	66,826.05	1.63	661,391.19	728,217.24	0.08	87.13
Subtotal	5,569	1,626,706.34	2,446,533.07	32,744.25	4,105,983.66	100.00	918,958,465.19	923,064,448.85	100.00	83.15
Doubt debts (subjectives)										
	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	5,569	1,626,706.34	2,446,533.07	32,744.25	4,105,983.66		918,958,465.19	923,064,448.85		83.15