

BBVA RMBS 9 Fondo de Titulización de Activos



Brief report

Date: 05/31/2013
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 DBRS / Moody's / S&P	
		Current	Original			Final maturity (legal)	Next	Current	Original
Series ES0313199004	04/22/2010 12,950	88,357.71 1,144,232,344.50 88.36%	100,000.00 1,295,000,000.00	Floating 3M euribor+0.300% 20.Mar/Jun/Sep/Dec	0.5040% 06/20/2013 113.804730 Gross 89.905737 Net	09/20/2053 Quarterly 20.Mar/Jun/Sep/Dec	06/20/2013 "Pass-Through"	Asf A3sf A-sf	A (sf) Aaa AAA
Total		1,144,232,344.50	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	14.48	11.65	9.60	8.05	6.88	5.98	5.26	4.70								
		Date	09/09/2027	11/10/2024	10/22/2022	04/05/2021	02/03/2020	03/12/2019	06/22/2018	12/01/2017									
		Final Maturity	Years	28.52	24.77	21.52	18.52	16.01	14.01	12.26	11.01								
		Date	09/20/2041	12/20/2037	09/20/2034	09/20/2031	03/20/2029	03/20/2027	06/20/2025	03/20/2024									
	Without optional redemption *	Average life	Years	14.90	12.20	10.19	8.66	7.49	6.56	5.81	5.21								
		Date	02/10/2028	05/28/2025	05/25/2023	11/15/2021	09/11/2020	10/08/2019	01/09/2019	06/02/2018									
		Final Maturity	Years	36.78	36.78	36.78	36.78	36.78	36.78	36.78	36.78								
		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	1,568	396,432.11	638,300.02	99.56	1,034,831.69	64.68	237,999,759.82	239,034,591.51	90.34	82.08
from > 1 to ≤ 2 months	77	51,888.07	88,511.57	27.14	140,426.78	8.78	12,292,347.10	12,432,773.88	4.70	81.98
from > 2 to ≤ 3 months	11	9,172.24	11,793.26	0.00	20,965.50	1.31	1,886,496.89	1,907,462.39	0.72	85.19
from > 3 to ≤ 6 months	38	26,639.24	49,940.94	6,151.69	82,731.87	5.17	5,961,908.15	6,044,640.02	2.28	77.90
from > 6 to < 12 months	16	26,289.22	43,954.19	8,256.15	78,499.56	4.91	2,097,111.49	2,175,611.05	0.82	74.46
from ≥ 12 to < 18 months	8	22,364.86	52,742.18	6,787.28	81,894.32	5.12	1,263,921.31	1,345,815.63	0.51	86.27
from ≥ 18 to < 24 months	8	36,123.81	66,101.30	9,590.99	111,816.10	6.99	1,172,159.24	1,283,975.34	0.49	91.04
from ≥ 2 years	3	13,415.11	31,472.67	3,808.96	48,696.74	3.04	333,027.62	381,724.36	0.14	90.07
Subtotal	1,729	582,324.66	982,816.13	34,721.77	1,599,862.56	100.00	263,006,731.62	264,606,594.18	100.00	82.00
<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	1,729	582,324.66	982,816.13	34,721.77	1,599,862.56		263,006,731.62	264,606,594.18		82.00

Additional information