

BBVA RMBS 9 Fondo de Titulización de Activos



Brief report

Date: 06/30/2013
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	87,293.46 1,130,450,307.00 87.29%	100,000.00 1,295,000,000.00	Floating 3M euribor+0.300% 20.Mar/Jun/Sep/Dec	0.5100% 09/20/2013 113.772476 Gross 89.880256 Net	09/20/2053 Quarterly 20.Mar/Jun/Sep/Dec	09/20/2013 "Pass-Through"	Asf A3sf A-sf	A (sf) Aaa AAA
Total		1,130,450,307.00	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	13.84	11.18	9.21	7.71	6.61	5.73	5.05	4.51	
			Date	04/20/2027	08/20/2024	09/01/2022	03/05/2021	01/26/2020	03/12/2019	07/08/2018	12/21/2017	
		Final Maturity	Years	27.52	24.02	20.76	17.76	15.51	13.51	12.01	10.76	
			Date	12/20/2040	06/20/2037	03/20/2034	03/20/2031	12/20/2028	12/20/2026	06/20/2025	03/20/2024	
				14.31	10.99/2027	03/12/2025	04/10/2023	10/22/2021	09/02/2020	10/10/2019	01/19/2019	06/17/2018
	Without optional redemption *	Average life	Years	13.84	11.18	9.21	7.71	6.61	5.73	5.05	4.51	
			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	12/20/2049
		Final Maturity	Years	36.53	36.53	36.53	36.53	36.53	36.53	36.53	36.53	36.53
			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	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	488	161,545.53	168,104.20	99.56	329,749.29	36.45	72,816,485.55	73,146,234.84	77.65	82.32
from > 1 to ≤ 2 months	69	49,248.58	70,407.49	0.00	119,656.07	13.23	10,966,731.59	11,086,387.66	11.77	80.77
from > 2 to ≤ 3 months	14	11,901.25	19,722.12	27.14	31,650.51	3.50	2,084,160.57	2,115,811.08	2.25	80.58
from > 3 to ≤ 6 months	17	25,843.26	43,091.77	5,981.52	74,916.55	8.28	2,737,106.49	2,812,023.04	2.99	85.54
from > 6 to < 12 months	11	20,522.96	37,980.54	9,341.35	67,844.85	7.50	1,390,157.88	1,458,002.73	1.55	75.76
from ≥ 12 to < 18 months	11	30,665.50	66,340.32	7,509.20	104,515.02	11.55	1,711,871.79	1,816,386.81	1.93	85.23
from ≥ 18 to < 24 months	8	32,931.71	55,477.41	8,498.14	96,907.26	10.71	1,001,510.96	1,098,418.22	1.17	89.54
from ≥ 2 years	4	23,582.74	49,929.97	5,941.18	79,453.89	8.78	587,033.54	666,487.43	0.71	93.05
Subtotal	622	356,241.53	511,053.82	37,398.09	904,693.44	100.00	93,295,058.37	94,199,751.81	100.00	82.28
<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	622	356,241.53	511,053.82	37,398.09	904,693.44		93,295,058.37	94,199,751.81		82.28

Additional information