

BBVA RMBS 9 Fondo de Titulización de Activos

Brief report

Date: 08/31/2015
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 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 Auditors
Deloitte

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	
		Current	Original			Final maturity (legal)	Next	DBRS / Moody's / S&P	
Series ES0313199004	04/22/2010 12,950	79,059.85 1,023,825,057.50 79.06%	100,000.00 1,295,000,000.00	Floating 3-M Euribor+0.300% 20.Mar/Jun/Sep/Dec	0.2860% 09/21/2015 57.155879 Gross 46.010483 Net	09/20/2053 Quarterly 20.Mar/Jun/Sep/Dec	09/21/2015 "Pass-Through"	Asf Aa2sf A-sf	A (sf) Aaa AAA
Total		1,023,825,057.50	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)		0,08	0,17	0,25	0,34	0,42	0,51	0,60	0,69
		% Annual equivalent CPR		1,00	2,00	3,00	4,00	5,00	6,00	7,00	8,00
		Average life	Years	13.92	12.51	11.33	10.27	9.37	8.60	7.93	7.32
		Date	05/20/2029	12/23/2027	10/17/2026	09/25/2025	10/30/2024	01/25/2024	05/23/2023	10/14/2022	
		Final Maturity	Years	26.52	24.76	23.26	21.51	20.01	18.76	17.51	16.26
		Date	12/20/2041	03/20/2040	09/20/2038	12/20/2036	06/20/2035	03/20/2034	12/20/2032	09/20/2031	
		Average life	Years	14.40	13.07	14.01	12.95	11.03	9.99	8.99	7.99
		Date	11/11/2029	07/12/2028	05/17/2027	05/16/2026	06/30/2025	09/22/2024	01/19/2024	06/14/2023	
		Final Maturity	Years	34.52	34.52	34.52	34.52	34.52	34.52	34.52	34.52
		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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Prepayments					
	Current month	Last 3 months	Last 6 months	Last 12 months	Historical
Single month. mort. (SMM)	0.07%	0.11%	0.10%	0.10%	0.13%
Annual Percentage Rate (CPR)	0.86%	1.25%	1.21%	1.14%	1.59%

Geographic distribution		
	Current	At constitution date
Andalucia	22.54%	22.28%
Aragon	1.44%	1.39%
Asturias	2.33%	2.33%
Balearic Islands	1.52%	1.47%
Basque Country	4.52%	4.72%
Canary Islands	4.03%	4.03%
Cantabria	1.91%	1.76%
Castilla-La Mancha	5.96%	5.88%
Castilla-Leon	5.31%	5.33%
Catalonia	11.14%	11.58%
Ceuta	0.75%	0.77%
Extremadura	2.08%	2.05%
Galicia	4.85%	4.90%
La Rioja	0.35%	0.38%
Madrid	17.22%	16.91%
Melilla	0.88%	0.88%
Murcia	2.71%	2.85%
Navarra	1.04%	1.02%
Valencia	9.42%	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	420	297,831.42	60,201.65	1,744.13	359,777.20	24.86	58,914,089.79	59,273,866.99	73.89	78.14
from > 1 to ≤ 2 months	58	58,841.30	26,205.62	0.00	85,046.92	5.88	8,962,686.22	9,047,733.14	11.28	77.56
from > 2 to ≤ 3 months	10	12,845.41	6,148.58	0.00	18,993.99	1.31	1,520,304.01	1,539,298.00	1.92	78.37
from > 3 to ≤ 6 months	15	24,671.10	10,842.01	2,669.82	38,182.93	2.64	1,899,026.22	1,937,209.15	2.41	74.96
from > 6 to < 12 months	11	26,768.09	19,595.53	7,300.44	53,664.06	3.71	1,561,998.65	1,615,662.71	2.01	79.86
from ≥ 12 to < 18 months	14	74,800.82	42,340.57	14,204.38	131,345.77	9.07	2,109,365.33	2,240,711.10	2.79	84.32
from ≥ 18 to < 24 months	8	52,847.47	35,413.43	10,306.87	98,567.77	6.81	1,185,676.42	1,284,244.19	1.60	94.05
from ≥ 2 years	21	435,101.97	188,116.64	38,589.31	661,807.92	45.72	2,618,360.10	3,280,168.02	4.09	87.25
Subtotal	557	983,707.58	388,864.03	74,814.95	1,447,386.56	100.00	78,771,506.74	80,218,893.30	100.00	78.74
<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	557	983,707.58	388,864.03	74,814.95	1,447,386.56		78,771,506.74	80,218,893.30		78.74

Europea de Titulización publishes this report to supplement the information laid down in the Offering Circular for the Bond Issue by this Securitisation Fund. Only the information communicated by Europea de Titulización, in pursuance of the provisions of the Offering Circular, shall be considered for third-party publicity and dissemination purposes.