

BBVA RMBS 9 Fondo de Titulización de Activos



Brief report

Date: 08/31/2017
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

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	Current	Original
Series ES0313199004	04/22/2010 12,950	60,286.23 780,706,678.50 60.29%	100,000.00 1,295,000,000.00	Floating 3-M Euribor+0.300% 20.Mar/Jun/Sep/Dec	0.0000% 09/20/2017 0.000000 Gross 0.000000 Net	09/20/2053 Quarterly 20.Mar/Jun/Sep/Dec	09/20/2017 "Pass-Through"	A(h)(sf) Aa2sf A-sf	A (sf) Aaa AAA
Total		780,706,678.50	1,295,000,000.00						

Estimated average life (in years) and maturity according to different hypothesis of constant prepayment rates (CPR)											
		% Monthly CPR (SMM)		0,08	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
Series	With optional redemption *	Average life	Years	10.76	9.60	8.62	7.78	7.08	6.47	5.95	5.50
			Date	03/22/2028	01/22/2027	01/28/2026	03/30/2025	07/15/2024	12/07/2023	05/31/2023	12/18/2022
		Final Maturity	Years	23.52	22.01	20.52	19.01	17.76	16.51	15.26	14.26
			Date	12/20/2040	06/20/2039	12/20/2037	06/20/2036	03/20/2035	12/20/2033	09/20/2032	09/20/2031
			Years	10.76	9.60	8.62	7.78	7.08	6.47	5.95	5.50
			Date	03/22/2028	01/22/2027	01/28/2026	03/30/2025	07/15/2024	12/07/2023	05/31/2023	12/18/2022
	Without optional redemption *	Average life	Years	10.76	9.60	8.62	7.78	7.08	6.47	5.95	5.50
			Date	03/22/2028	01/22/2027	01/28/2026	03/30/2025	07/15/2024	12/07/2023	05/31/2023	12/18/2022
		Final Maturity	Years	23.52	22.01	20.52	19.01	17.76	16.51	15.26	14.26
			Date	12/20/2040	06/20/2039	12/20/2037	06/20/2036	03/20/2035	12/20/2033	09/20/2032	09/20/2031
			Years	10.76	9.60	8.62	7.78	7.08	6.47	5.95	5.50
			Date	03/22/2028	01/22/2027	01/28/2026	03/30/2025	07/15/2024	12/07/2023	05/31/2023	12/18/2022

BBVA RMBS 9 Fondo de Titulización de Activos



Brief report

Date: 08/31/2017
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

Fund Auditors

Deloitte

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	339	131,240.14	34,616.29	0.00	165,856.43	11.36	44,236,170.64	44,402,027.07	78.52	72.67
from > 1 to ≤ 2 months	26	24,914.42	6,109.74	0.00	31,024.16	2.13	3,466,270.64	3,497,294.80	6.18	75.29
from > 2 to ≤ 3 months	1	1,703.20	452.92	0.00	2,156.12	0.15	182,551.71	184,707.83	0.33	71.45
from > 3 to ≤ 6 months	3	4,830.69	1,820.61	0.00	6,651.30	0.46	475,356.14	482,007.44	0.85	73.57
from > 6 to < 12 months	6	19,098.61	5,799.50	1,269.16	26,167.27	1.79	809,905.92	836,073.19	1.48	81.85
from ≥ 12 to < 18 months	6	23,080.88	16,951.39	1,898.76	41,931.03	2.87	954,063.74	995,994.77	1.76	85.76
from ≥ 18 to < 24 months	6	69,264.00	22,630.99	6,607.44	98,502.43	6.75	1,059,190.20	1,157,692.63	2.05	78.52
from ≥ 2 years	32	804,085.11	228,963.09	54,119.11	1,087,167.31	74.49	3,908,690.50	4,995,857.81	8.83	91.43
Subtotal	419	1,078,217.05	317,344.53	63,894.47	1,459,456.05	100.00	55,092,199.49	56,551,655.54	100.00	74.63
<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	419	1,078,217.05	317,344.53	63,894.47	1,459,456.05		55,092,199.49	56,551,655.54		74.63