

BBVA RMBS 9 Fondo de Titulización de Activos



Brief report

Date: 12/31/2017
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	58,415.89 756,485,775.50 58.42%	100,000.00 1,295,000,000.00	Floating 3-M Euribor+0.300% 20.Mar/Jun/Sep/Dec	0.0000% 03/20/2018 0.000000 Gross 0.000000 Net	09/20/2053 Quarterly 20.Mar/Jun/Sep/Dec	03/20/2018 "Pass-Through"	A(h)(sf) Aa2sf A-sf	A (sf) Aaa AAA
Total		756,485,775.50	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	10.53	9.39	8.42	7.60	6.90	6.30	5.79	5.34								
			Date	06/30/2028	05/09/2027	05/20/2026	07/24/2025	11/11/2024	04/07/2024	10/02/2023	04/22/2023								
		Final Maturity	Years	23.02	21.51	20.01	18.76	17.26	16.01	15.01	14.01								
			Date	12/20/2040	06/20/2039	12/20/2037	09/20/2036	03/20/2035	12/20/2033	12/20/2032	12/20/2031								
	Without optional redemption *	Average life	Years	10.53	9.39	8.42	7.60	6.90	6.30	5.79	5.34								
			Date	06/30/2028	05/09/2027	05/20/2026	07/24/2025	11/11/2024	04/07/2024	10/02/2023	04/22/2023								
		Final Maturity	Years	23.02	21.51	20.01	18.76	17.26	16.01	15.01	14.01								
			Date	12/20/2040	06/20/2039	12/20/2037	09/20/2036	03/20/2035	12/20/2033	12/20/2032	12/20/2031								

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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	355	135,884.62	33,173.09	0.00	169,057.71	11.20	46,744,548.17	46,913,605.88	78.59	73.17
from > 1 to ≤ 2 months	32	27,429.52	8,241.87	0.00	35,671.39	2.36	3,876,867.17	3,912,538.56	6.55	73.75
from > 2 to ≤ 3 months	3	4,432.84	891.93	0.00	5,324.77	0.35	344,950.62	350,275.39	0.59	68.31
from > 3 to ≤ 6 months	7	16,347.11	3,168.36	610.02	20,125.49	1.33	1,053,896.13	1,074,021.62	1.80	70.56
from > 6 to < 12 months	4	13,744.39	3,158.80	1,029.50	17,932.69	1.19	512,133.39	530,066.08	0.89	69.87
from ≥ 12 to < 18 months	3	15,249.35	1,766.85	1,730.35	18,746.55	1.24	437,636.46	456,383.01	0.76	77.00
from ≥ 18 to < 24 months	6	46,168.28	9,009.93	2,816.93	57,995.14	3.84	983,809.17	1,041,804.31	1.75	85.62
from ≥ 2 years	34	873,126.07	252,650.52	58,350.45	1,184,127.04	78.47	4,234,100.25	5,418,227.29	9.08	100.22
Subtotal	444	1,132,382.18	312,061.35	64,537.25	1,508,980.78	100.00	58,187,941.36	59,696,922.14	100.00	75.15
<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	444	1,132,382.18	312,061.35	64,537.25	1,508,980.78		58,187,941.36	59,696,922.14		75.15