

BBVA RMBS 9 Fondo de Titulización de Activos



Brief report

Date: 04/30/2019
Currency: EUR

Constitution date
04/19/2010

VAT Reg. no.
V85936391

Management Company
Europa 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 Auditor
KPMG Auditores

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	53,255.64 689,660,538.00 53.26%	100,000.00 1,295,000,000.00	Floating 3-M Euribor+0.300% 20.Mar/Jun/Sep/Dec	0.0000% 06/20/2019 0.000000 Gross 0.000000 Net	09/20/2053 Quarterly 20.Mar/Jun/Sep/Dec	06/20/2019 "Pass-Through"	A(h)(sf) Aa1 A-sf	A (sf) Aaa AAA
Total		689,660,538.00	1,295,000,000.00						

Estimated average life (in years) and maturity according to different hypothesis of constant prepayment rates (CPR) as of the last Payment Date																			
		% 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	02/11/2029	01/22/2028	02/28/2027	05/25/2026	09/28/2025	03/08/2025	09/12/2024	04/11/2024								
		Final Maturity	Years	21.77	20.27	18.77	17.52	16.26	15.26	14.01	13.26								
			Date	12/20/2040	06/20/2039	12/20/2037	09/20/2036	06/20/2035	06/20/2034	03/20/2033	06/20/2032								
	Without optional redemption *	Average life	Years	02/11/2029	01/22/2028	02/28/2027	05/25/2026	09/28/2025	03/08/2025	09/12/2024	04/11/2024								
		Final Maturity	Years	21.77	20.27	18.77	17.52	16.26	15.26	14.01	13.26								
			Date	12/20/2040	06/20/2039	12/20/2037	09/20/2036	06/20/2035	06/20/2034	03/20/2033	06/20/2032								

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Current delinquency										
Aging	Assets	Overdue debt					Outstanding debt	Total debt		% Total debt / Appraisal Value
		Principal	Interest	Other	Total	%			%	
Delinquencies										
Up to 1 month	288	115,840.83	26,766.46	0.00	142,607.29	3.04	37,630,105.93	37,772,713.22	70.88	69.22
from > 1 to = 2 months	41	41,313.31	9,633.89	0.00	50,947.20	1.09	5,287,756.93	5,338,704.13	10.02	72.31
from > 2 to = 3 months	8	7,611.02	2,258.72	0.00	9,869.74	0.21	887,930.82	897,800.56	1.68	70.15
from > 3 to = 6 months	5	12,573.09	3,178.06	138.53	15,889.68	0.34	711,837.59	727,727.27	1.37	70.56
from > 6 to < 12 months	8	25,430.69	8,921.14	472.30	34,824.13	0.74	962,009.99	996,834.12	1.87	70.79
from = 12 to < 18 months	8	181,964.62	7,857.97	2,940.47	192,763.06	4.11	842,573.74	1,035,336.80	1.94	69.22
from = 18 to < 24 months	6	54,887.68	11,276.10	3,030.06	69,193.84	1.48	891,836.85	961,030.69	1.80	70.17
from ≥ 2 years	35	3,844,690.37	267,261.83	60,463.12	4,172,415.32	88.99	1,386,066.01	5,558,481.33	10.43	97.25
Subtotal	399	4,284,311.61	337,154.17	67,044.48	4,688,510.26	100.00	48,600,117.86	53,288,628.12	100.00	71.76
Total	399	4,284,311.61	337,154.17	67,044.48	4,688,510.26		48,600,117.86	53,288,628.12		