

BANKINTER 9 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Intervalos de Fecha de Vencimiento Final / Distribution by Final Maturity Date Intervals

Activos / Assets: Préstamos hipotecarios vivienda (PHs/CTHs) / Residential mortgage loans

Fecha / Date: 31/01/2018

Divisa / Currency: EUR

| Intervalos anuales Annual Intervals | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | Tipo Interés Interest Rate | Vida residual Residual Life |
|-------------------------------------------------------------------|----------------------------------------------------------|--------------|-----------------------|--------------|-------------------------------------------------|--------------|-------------------|--------------|----------------------------------------------------------|--------------|-----------------------|--------------|-------------------------------|----------------------------------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Media Pond. W. Average | M. Pond. Meses W. Avg. Months |
| Participaciones Hipotecarias (PHs) / Mortgage Certificates | | | | | | | | | | | | | | |
| 2018 | 268 | 6,61 | 1.157.765,91 | 0,48 | 14 | 11,29 | 195.610,50 | 29,72 | 268 | 6,61 | 962.155,41 | 0,40 | 0,674% | 7,072 |
| 2019 | 92 | 2,27 | 724.886,80 | 0,30 | 4 | 3,23 | 45.684,01 | 6,94 | 92 | 2,27 | 679.202,79 | 0,28 | 0,460% | 16,187 |
| 2020 | 78 | 1,92 | 1.214.210,29 | 0,51 | 2 | 1,61 | 1.135,59 | 0,17 | 78 | 1,92 | 1.213.074,70 | 0,51 | 0,404% | 30,514 |
| 2021 | 129 | 3,18 | 2.741.217,81 | 1,14 | 2 | 1,61 | 350,50 | 0,05 | 129 | 3,18 | 2.740.867,31 | 1,14 | 0,400% | 41,083 |
| 2022 | 95 | 2,34 | 2.371.588,39 | 0,99 | 2 | 1,61 | 31.463,54 | 4,78 | 95 | 2,34 | 2.340.124,85 | 0,98 | 0,399% | 52,880 |
| 2023 | 334 | 8,24 | 10.575.981,29 | 4,41 | 11 | 8,87 | 47.449,31 | 7,21 | 334 | 8,24 | 10.528.531,98 | 4,40 | 0,433% | 66,149 |
| 2024 | 77 | 1,90 | 2.486.622,27 | 1,04 | 0 | 0,00 | 0,00 | 0,00 | 77 | 1,90 | 2.486.622,27 | 1,04 | 0,404% | 76,089 |
| 2025 | 75 | 1,85 | 2.974.681,81 | 1,24 | 1 | 0,81 | 20.634,32 | 3,13 | 75 | 1,85 | 2.954.047,49 | 1,23 | 0,394% | 89,100 |
| 2026 | 97 | 2,39 | 4.437.808,74 | 1,85 | 1 | 0,81 | 10.217,24 | 1,55 | 97 | 2,39 | 4.427.591,50 | 1,85 | 0,389% | 101,391 |
| 2027 | 110 | 2,71 | 5.593.038,78 | 2,33 | 1 | 0,81 | 214,78 | 0,03 | 110 | 2,71 | 5.592.824,00 | 2,34 | 0,399% | 113,562 |
| 2028 | 426 | 10,51 | 22.231.117,46 | 9,26 | 17 | 13,71 | 56.919,86 | 8,65 | 426 | 10,51 | 22.174.197,60 | 9,26 | 0,395% | 125,791 |
| 2029 | 91 | 2,25 | 4.721.971,58 | 1,97 | 1 | 0,81 | 133,06 | 0,02 | 91 | 2,25 | 4.721.838,52 | 1,97 | 0,409% | 134,998 |
| 2030 | 69 | 1,70 | 4.064.787,81 | 1,69 | 0 | 0,00 | 0,00 | 0,00 | 69 | 1,70 | 4.064.787,81 | 1,70 | 0,380% | 149,603 |
| 2031 | 77 | 1,90 | 4.792.269,81 | 2,00 | 5 | 4,03 | 1.228,34 | 0,19 | 77 | 1,90 | 4.791.041,47 | 2,00 | 0,399% | 160,979 |
| 2032 | 85 | 2,10 | 6.284.997,06 | 2,62 | 2 | 1,61 | 224,02 | 0,03 | 85 | 2,10 | 6.284.773,04 | 2,62 | 0,384% | 173,950 |
| 2033 | 593 | 14,63 | 46.672.368,00 | 19,44 | 23 | 18,55 | 89.373,02 | 13,58 | 593 | 14,63 | 46.582.994,98 | 19,46 | 0,399% | 186,321 |
| 2034 | 93 | 2,30 | 7.088.436,47 | 2,95 | 3 | 2,42 | 15.940,24 | 2,42 | 93 | 2,30 | 7.072.496,23 | 2,95 | 0,410% | 193,422 |
| 2035 | 18 | 0,44 | 1.363.825,77 | 0,57 | 1 | 0,81 | 21.294,85 | 3,24 | 18 | 0,44 | 1.342.530,92 | 0,56 | 0,330% | 209,085 |
| 2036 | 33 | 0,81 | 2.966.970,48 | 1,24 | 0 | 0,00 | 0,00 | 0,00 | 33 | 0,81 | 2.966.970,48 | 1,24 | 0,339% | 220,183 |
| 2037 | 24 | 0,59 | 2.887.506,12 | 1,20 | 1 | 0,81 | 41,52 | 0,01 | 24 | 0,59 | 2.887.464,60 | 1,21 | 0,399% | 232,810 |
| 2038 | 175 | 4,32 | 15.140.939,07 | 6,31 | 7 | 5,65 | 2.493,26 | 0,38 | 175 | 4,32 | 15.138.445,81 | 6,32 | 0,411% | 246,362 |
| 2039 | 40 | 0,99 | 4.190.426,01 | 1,75 | 1 | 0,81 | 15,65 | 0,00 | 40 | 0,99 | 4.190.410,36 | 1,75 | 0,383% | 252,481 |
| Total : | 3.079 | 75,99 | 156.683.417,73 | 65,26 | 99 | 79,84 | 540.423,61 | 82,11 | 3.079 | 75,99 | 156.142.994,12 | 65,22 | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 0,401% | 159,242 |
| Media Simple / Average : | | | 50.887,76 | | | | 5.458,82 | | | | 50.712,24 | | 0,449% | 121,463 |
| Mínimo / Minimum : | | | 4,59 | | | | 6,53 | | | | 4,59 | | 0,060% | 13/02/2018 |
| Máximo / Maximum : | | | 366.653,24 | | | | 65.149,26 | | | | 366.653,24 | | 3,350% | 15/03/2039 |

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|-----------------------------------------------------------------------------------|----------------------------------------------------------|--------------|----------------------|--------------|-------------------------------------------------|--------------|-------------------|--------------|----------------------------------------------------------|--------------|----------------------|--------------|-------------------------------|----------------------------------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Media Pond. W. Average | M. Pond. Meses W. Avg. Months |
| Certificados de Transmisión de Hipoteca (CTHs) / Pass-through certificates | | | | | | | | | | | | | | |
| 2018 | 8 | 0,20 | 52.865,25 | 0,02 | 1 | 0,81 | 31.903,30 | 4,85 | 8 | 0,20 | 20.961,95 | 0,01 | 0,428% | 4,814 |
| 2019 | 11 | 0,27 | 120.020,79 | 0,05 | 0 | 0,00 | 0,00 | 0,00 | 11 | 0,27 | 120.020,79 | 0,05 | 0,431% | 17,597 |
| 2020 | 9 | 0,22 | 160.225,80 | 0,07 | 0 | 0,00 | 0,00 | 0,00 | 9 | 0,22 | 160.225,80 | 0,07 | 0,430% | 30,220 |
| 2021 | 16 | 0,39 | 406.546,18 | 0,17 | 1 | 0,81 | 307,04 | 0,05 | 16 | 0,39 | 406.239,14 | 0,17 | 0,447% | 42,157 |
| 2022 | 14 | 0,35 | 425.302,88 | 0,18 | 0 | 0,00 | 0,00 | 0,00 | 14 | 0,35 | 425.302,88 | 0,18 | 0,413% | 52,967 |
| 2023 | 43 | 1,06 | 1.980.544,61 | 0,82 | 1 | 0,81 | 173,94 | 0,03 | 43 | 1,06 | 1.980.370,67 | 0,83 | 0,394% | 66,044 |
| 2024 | 17 | 0,42 | 739.928,18 | 0,31 | 0 | 0,00 | 0,00 | 0,00 | 17 | 0,42 | 739.928,18 | 0,31 | 0,402% | 77,835 |
| 2025 | 17 | 0,42 | 754.741,53 | 0,31 | 0 | 0,00 | 0,00 | 0,00 | 17 | 0,42 | 754.741,53 | 0,32 | 0,430% | 89,061 |
| 2026 | 13 | 0,32 | 739.819,35 | 0,31 | 0 | 0,00 | 0,00 | 0,00 | 13 | 0,32 | 739.819,35 | 0,31 | 0,398% | 101,421 |
| 2027 | 26 | 0,64 | 1.484.099,50 | 0,62 | 1 | 0,81 | 32,37 | 0,00 | 26 | 0,64 | 1.484.067,13 | 0,62 | 0,385% | 112,506 |
| 2028 | 78 | 1,92 | 5.398.957,66 | 2,25 | 2 | 1,61 | 803,64 | 0,12 | 78 | 1,92 | 5.398.154,02 | 2,25 | 0,407% | 126,002 |
| 2029 | 27 | 0,67 | 1.758.134,94 | 0,73 | 0 | 0,00 | 0,00 | 0,00 | 27 | 0,67 | 1.758.134,94 | 0,73 | 0,432% | 136,621 |
| 2030 | 29 | 0,72 | 2.185.262,60 | 0,91 | 0 | 0,00 | 0,00 | 0,00 | 29 | 0,72 | 2.185.262,60 | 0,91 | 0,395% | 149,825 |
| 2031 | 38 | 0,94 | 2.867.727,14 | 1,19 | 1 | 0,81 | 158,24 | 0,02 | 38 | 0,94 | 2.867.568,90 | 1,20 | 0,440% | 160,923 |
| 2032 | 53 | 1,31 | 4.788.112,56 | 1,99 | 1 | 0,81 | 239,03 | 0,04 | 53 | 1,31 | 4.787.873,53 | 2,00 | 0,413% | 173,335 |
| 2033 | 327 | 8,07 | 30.912.426,68 | 12,88 | 10 | 8,06 | 16.241,94 | 2,47 | 327 | 8,07 | 30.896.184,74 | 12,90 | 0,425% | 185,490 |
| 2034 | 39 | 0,96 | 4.583.806,54 | 1,91 | 3 | 2,42 | 52.666,40 | 8,00 | 39 | 0,96 | 4.531.140,14 | 1,89 | 0,470% | 193,764 |
| 2035 | 15 | 0,37 | 1.565.829,67 | 0,65 | 0 | 0,00 | 0,00 | 0,00 | 15 | 0,37 | 1.565.829,67 | 0,65 | 0,457% | 209,189 |
| 2036 | 7 | 0,17 | 638.473,22 | 0,27 | 0 | 0,00 | 0,00 | 0,00 | 7 | 0,17 | 638.473,22 | 0,27 | 0,441% | 219,706 |
| 2037 | 26 | 0,64 | 2.897.284,31 | 1,21 | 0 | 0,00 | 0,00 | 0,00 | 26 | 0,64 | 2.897.284,31 | 1,21 | 0,415% | 232,981 |
| 2038 | 141 | 3,48 | 16.677.808,52 | 6,95 | 3 | 2,42 | 15.121,20 | 2,30 | 141 | 3,48 | 16.662.687,32 | 6,96 | 0,417% | 246,086 |
| 2039 | 19 | 0,47 | 2.261.342,46 | 0,94 | 1 | 0,81 | 135,83 | 0,02 | 19 | 0,47 | 2.261.206,63 | 0,94 | 0,414% | 252,529 |
| Total : | 973 | 24,01 | 83.399.260,37 | 34,74 | 25 | 20,16 | 117.782,93 | 17,89 | 973 | 24,01 | 83.281.477,44 | 34,78 | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 0,422% | 186,196 |
| Media Simple / Average : | | | 85.713,53 | | | | 4.711,32 | | | | 85.592,47 | | 0,435% | 167,806 |
| Mínimo / Minimum : | | | 372,14 | | | | 8,15 | | | | 372,14 | | 0,000% | 05/02/2018 |
| Máximo / Maximum : | | | 372.000,69 | | | | 33.793,91 | | | | 372.000,69 | | 2,590% | 14/03/2039 |