

BANKINTER 9 Fondo de Titulización de Activos

Cartera de Activos Titulizados / *Portfolio of Securitised Assets*

Distribución por Intervalos de Relación Principal actual / Valor de Tasación (%CLTV) / *Distribution by current Loan-to-Value Ratio (% CLTV) Intervals*

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

Fecha / *Date*: 31/07/2016

Divisa / *Currency*: EUR

| Intervalos de %CLTV %CLTV Intervals | Saldo Vivo de Principal <i>Outstanding Principal Balance</i> | | | | Principal Vencido Impagado <i>Overdue Principal</i> | | | | Principal Pendiente Vencimiento <i>Outstanding Principal</i> | | | | %CLTV Media Ponderada <i>Weighted Average % CLTV</i> | | |
|--|---|--------------|------------------|-----------------------|--|------------|------------------|-------------------|---|--------------|------------------|-----------------------|---|---------------|---------------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | SVP / OPB | PPV / OP | |
| Participaciones Hipotecarias (PHs) / <i>Mortgage Certificates</i> | | | | | | | | | | | | | | | |
| 0,01 | 5,00 | 227 | 5,08 | 1.491.037,69 | 0,51 | 7 | 4,70 | 1.380,51 | 0,24 | 225 | 5,04 | 1.489.657,18 | 0,51 | 3,472 | 3,470 |
| 5,01 | 10,00 | 359 | 8,04 | 5.611.055,05 | 1,92 | 16 | 10,74 | 52.281,54 | 8,92 | 359 | 8,04 | 5.558.773,51 | 1,90 | 7,994 | 7,804 |
| 10,01 | 15,00 | 310 | 6,94 | 8.344.773,89 | 2,85 | 12 | 8,05 | 115.436,95 | 19,70 | 310 | 6,94 | 8.229.336,94 | 2,82 | 12,969 | 12,510 |
| 15,01 | 20,00 | 287 | 6,43 | 11.428.093,64 | 3,91 | 4 | 2,68 | 1.713,96 | 0,29 | 287 | 6,43 | 11.426.379,68 | 3,91 | 17,636 | 17,633 |
| 20,01 | 25,00 | 365 | 8,17 | 18.047.986,26 | 6,17 | 7 | 4,70 | 32.851,87 | 5,61 | 365 | 8,18 | 18.015.134,39 | 6,17 | 22,496 | 22,432 |
| 25,01 | 30,00 | 331 | 7,41 | 19.489.749,75 | 6,66 | 12 | 8,05 | 10.979,59 | 1,87 | 331 | 7,41 | 19.478.770,16 | 6,67 | 27,617 | 27,599 |
| 30,01 | 35,00 | 312 | 6,99 | 21.068.171,37 | 7,20 | 11 | 7,38 | 63.225,54 | 10,79 | 312 | 6,99 | 21.004.945,83 | 7,19 | 32,687 | 32,552 |
| 35,01 | 40,00 | 313 | 7,01 | 23.279.467,82 | 7,96 | 9 | 6,04 | 34.841,97 | 5,95 | 313 | 7,01 | 23.244.625,85 | 7,96 | 37,500 | 37,432 |
| 40,01 | 45,00 | 303 | 6,78 | 24.591.160,26 | 8,41 | 15 | 10,07 | 43.655,25 | 7,45 | 303 | 6,79 | 24.547.505,01 | 8,41 | 42,606 | 42,507 |
| 45,01 | 50,00 | 278 | 6,22 | 25.839.578,61 | 8,83 | 14 | 9,40 | 19.479,47 | 3,32 | 278 | 6,23 | 25.820.099,14 | 8,84 | 47,398 | 47,358 |
| 50,01 | 55,00 | 266 | 5,96 | 25.504.555,56 | 8,72 | 13 | 8,72 | 28.379,32 | 4,84 | 266 | 5,96 | 25.476.176,24 | 8,73 | 52,526 | 52,464 |
| 55,01 | 60,00 | 71 | 1,59 | 8.171.164,62 | 2,79 | 1 | 0,67 | 2.577,18 | 0,44 | 71 | 1,59 | 8.168.587,44 | 2,80 | 57,270 | 57,253 |
| Total : | | 3.422 | 76,62 | 192.866.794,52 | 65,92 | 121 | 81,21 | 406.803,15 | 69,43 | 3.420 | 76,61 | 192.459.991,37 | 65,91 | | |
| Media Ponderada / <i>Weighted Average</i> : | | | | | | | | | | | | | | 36,013 | 35,951 |
| Media Simple / <i>Average</i> : | | | | 56.360,84 | | | | 3.362,01 | | | | 56.274,85 | | 27,963 | 27,884 |
| Mínimo / <i>Minimum</i> : | | | | 9,36 | | | | 1,93 | | | | 9,36 | | 0,005 | 0,005 |
| Máximo / <i>Maximum</i> : | | | | 414.682,49 | | | | 53.221,21 | | | | 414.682,49 | | 59,489 | 59,489 |

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| Intervalos de %CLTV %CLTV Intervals | Saldo Vivo de Principal <i>Outstanding Principal Balance</i> | | | | Principal Vencido Impagado <i>Overdue Principal</i> | | | | Principal Pendiente Vencimiento <i>Outstanding Principal</i> | | | | %CLTV Media Ponderada <i>Weighted Average % CLTV</i> | | |
|--|---|--------------|------------------|----------------------|--|-----------|------------------|-------------------|---|--------------|------------------|----------------------|---|---------------|---------------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | SVP / OPB | PPV / OP | |
| Certificados de Transmisión de Hipoteca (CTHs) / <i>Pass-through certificates</i> | | | | | | | | | | | | | | | |
| 0,01 | 5,00 | 12 | 0,27 | 65.840,38 | 0,02 | 0 | 0,00 | 0,00 | 0,00 | 12 | 0,27 | 65.840,38 | 0,02 | 3,096 | 3,096 |
| 5,01 | 10,00 | 15 | 0,34 | 220.901,08 | 0,08 | 0 | 0,00 | 0,00 | 0,00 | 15 | 0,34 | 220.901,08 | 0,08 | 7,071 | 7,071 |
| 10,01 | 15,00 | 25 | 0,56 | 672.936,59 | 0,23 | 1 | 0,67 | 18.769,28 | 3,20 | 25 | 0,56 | 654.167,31 | 0,22 | 13,943 | 13,214 |
| 15,01 | 20,00 | 19 | 0,43 | 684.711,48 | 0,23 | 0 | 0,00 | 0,00 | 0,00 | 19 | 0,43 | 684.711,48 | 0,23 | 17,751 | 17,751 |
| 20,01 | 25,00 | 31 | 0,69 | 1.321.782,62 | 0,45 | 0 | 0,00 | 0,00 | 0,00 | 31 | 0,69 | 1.321.782,62 | 0,45 | 22,791 | 22,791 |
| 25,01 | 30,00 | 31 | 0,69 | 1.998.611,72 | 0,68 | 0 | 0,00 | 0,00 | 0,00 | 31 | 0,69 | 1.998.611,72 | 0,68 | 27,256 | 27,256 |
| 30,01 | 35,00 | 34 | 0,76 | 1.975.636,92 | 0,68 | 0 | 0,00 | 0,00 | 0,00 | 34 | 0,76 | 1.975.636,92 | 0,68 | 32,513 | 32,513 |
| 35,01 | 40,00 | 58 | 1,30 | 4.193.039,33 | 1,43 | 0 | 0,00 | 0,00 | 0,00 | 58 | 1,30 | 4.193.039,33 | 1,44 | 37,850 | 37,850 |
| 40,01 | 45,00 | 70 | 1,57 | 5.161.645,39 | 1,76 | 2 | 1,34 | 72.409,10 | 12,36 | 70 | 1,57 | 5.089.236,29 | 1,74 | 43,541 | 42,630 |
| 45,01 | 50,00 | 82 | 1,84 | 7.167.122,09 | 2,45 | 1 | 0,67 | 437,85 | 0,07 | 82 | 1,84 | 7.166.684,24 | 2,45 | 47,692 | 47,690 |
| 50,01 | 55,00 | 125 | 2,80 | 12.859.202,76 | 4,40 | 3 | 2,01 | 24.489,07 | 4,18 | 125 | 2,80 | 12.834.713,69 | 4,40 | 53,203 | 53,080 |
| 55,01 | 60,00 | 209 | 4,68 | 22.745.785,02 | 7,77 | 10 | 6,71 | 28.557,50 | 4,87 | 209 | 4,68 | 22.717.227,52 | 7,78 | 57,602 | 57,516 |
| 60,01 | 65,00 | 183 | 4,10 | 21.455.241,59 | 7,33 | 4 | 2,68 | 22.020,22 | 3,76 | 183 | 4,10 | 21.433.221,37 | 7,34 | 62,461 | 62,390 |
| 65,01 | 70,00 | 99 | 2,22 | 12.363.866,18 | 4,23 | 5 | 3,36 | 11.364,87 | 1,94 | 99 | 2,22 | 12.352.501,31 | 4,23 | 66,975 | 66,904 |
| 70,01 | 75,00 | 51 | 1,14 | 6.819.543,01 | 2,33 | 2 | 1,34 | 1.087,59 | 0,19 | 51 | 1,14 | 6.818.455,42 | 2,34 | 72,223 | 72,211 |
| Total : | | 1.044 | 23,38 | 99.705.866,16 | 34,08 | 28 | 18,79 | 179.135,48 | 30,57 | 1.044 | 23,39 | 99.526.730,68 | 34,09 | | |
| Media Ponderada / <i>Weighted Average</i> : | | | | | | | | | | | | | | 55,688 | 55,590 |
| Media Simple / <i>Average</i> : | | | | 95.503,70 | | | | 6.397,70 | | | | 95.332,12 | | 50,704 | 50,621 |
| Mínimo / <i>Minimum</i> : | | | | 1.996,67 | | | | 125,37 | | | | 1.996,67 | | 0,560 | 0,560 |
| Máximo / <i>Maximum</i> : | | | | 651.788,07 | | | | 72.283,73 | | | | 651.788,07 | | 78,458 | 74,309 |