

## BBVA RMBS 9 Fondo de Titulización de Activos

Cartera de Activos Titulizados / *Portfolio of Securitised Assets*

Distribución por Índices de Referencia / *Distribution by Reference Indexes*

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

Fecha / *Date*: 31/10/2014

Divisa / *Currency*: EUR

| Índices de Referencia<br><i>Reference Indexes</i>                                       | Saldo Vivo de Principal<br><i>Outstanding Principal Balance</i> |               |                         |               | Principal Vencido Impagado<br><i>Overdue Principal</i> |               |                         |               | Principal Pendiente Vencimiento<br><i>Outstanding Principal</i> |               |                         |               | Tipo Int.<br><i>Int. Rate</i> | Margen s/Índice<br><i>Margin o/Index</i> |       |       |
|-----------------------------------------------------------------------------------------|-----------------------------------------------------------------|---------------|-------------------------|---------------|--------------------------------------------------------|---------------|-------------------------|---------------|-----------------------------------------------------------------|---------------|-------------------------|---------------|-------------------------------|------------------------------------------|-------|-------|
|                                                                                         | Num.                                                            | %             | Importe / <i>Amount</i> | %             | Num.                                                   | %             | Importe / <i>Amount</i> | %             | Num.                                                            | %             | Importe / <i>Amount</i> | %             | Med.Pond.<br><i>W. Avg.</i>   | M.Pond.<br><i>W. Avg.</i>                | Min.  | Max.  |
| Interés Variable<br><i>Floating Interest</i>                                            | 6.910                                                           | 100,00        | 1.059.283.782,69        | 100,00        | 713                                                    | 100,00        | 579.991,02              | 100,00        | 6.910                                                           | 100,00        | 1.058.703.791,67        | 100,00        | 1,271%                        |                                          |       |       |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br><i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 6.877                                                           | 99,52         | 1.054.682.628,20        | 99,57         | 709                                                    | 99,44         | 578.835,60              | 99,80         | 6.877                                                           | 99,52         | 1.054.103.792,60        | 99,57         | 1,268%                        | 0,731                                    | 0,180 | 3,000 |
| M. Hipotecario Conjunto de Entidades<br><i>Mortgage Market: All Institutions</i>        | 33                                                              | 0,48          | 4.601.154,49            | 0,43          | 4                                                      | 0,56          | 1.155,42                | 0,20          | 33                                                              | 0,48          | 4.599.999,07            | 0,43          | 1,843%                        | 0,703                                    | 0,000 | 1,200 |
| <b>Total :</b>                                                                          | <b>6.910</b>                                                    | <b>100,00</b> | <b>1.059.283.782,69</b> | <b>100,00</b> | <b>713</b>                                             | <b>100,00</b> | <b>579.991,02</b>       | <b>100,00</b> | <b>6.910</b>                                                    | <b>100,00</b> | <b>1.058.703.791,67</b> | <b>100,00</b> |                               |                                          |       |       |
| Media Ponderada / <i>Weighted Average</i> :                                             |                                                                 |               |                         |               |                                                        |               |                         |               |                                                                 |               |                         |               | 1,271%                        |                                          |       |       |
| Media Simple / <i>Average</i> :                                                         |                                                                 |               | 153.297,22              |               |                                                        |               | 813,45                  |               |                                                                 |               | 153.213,28              |               | 1,292%                        |                                          |       |       |
| Mínimo / <i>Minimum</i> :                                                               |                                                                 |               | 6.243,67                |               |                                                        |               | 69,16                   |               |                                                                 |               | 6.243,67                |               | 0,542%                        |                                          |       |       |
| Máximo / <i>Maximum</i> :                                                               |                                                                 |               | 659.823,77              |               |                                                        |               | 18.271,02               |               |                                                                 |               | 659.823,77              |               | 6,600%                        |                                          |       |       |