

## 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*: 31/12/2015

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>                                            | 6.769                                                           | 100,00 | 997.582.579,08          | 100,00 | 658                                                    | 100,00 | 853.733,92              | 100,00 | 6.766                                                           | 100,00 | 996.728.845,16          | 100,00 | 0,909%                        |                                          |       |       |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br><i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 6.749                                                           | 99,70  | 994.732.334,74          | 99,71  | 656                                                    | 99,70  | 850.349,91              | 99,60  | 6.746                                                           | 99,70  | 993.881.984,83          | 99,71  | 0,907%                        | 0,735                                    | 0,180 | 3,000 |
| M. Hipotecario Conjunto de Entidades<br><i>Mortgage Market: All Institutions</i>        | 20                                                              | 0,30   | 2.850.244,34            | 0,29   | 2                                                      | 0,30   | 3.384,01                | 0,40   | 20                                                              | 0,30   | 2.846.860,33            | 0,29   | 1,817%                        | 0,706                                    | 0,000 | 1,200 |
| Total :                                                                                 | 6.769                                                           | 100,00 | 997.582.579,08          | 100,00 | 658                                                    | 100,00 | 853.733,92              | 100,00 | 6.766                                                           | 100,00 | 996.728.845,16          | 100,00 |                               |                                          |       |       |
| Media Ponderada / <i>Weighted Average</i> :                                             |                                                                 |        |                         |        |                                                        |        |                         |        |                                                                 |        |                         |        | 0,909%                        |                                          |       |       |
| Media Simple / <i>Average</i> :                                                         |                                                                 |        | 147.375,18              |        |                                                        |        | 1.297,47                |        |                                                                 |        | 147.314,34              |        | 0,928%                        |                                          |       |       |
| Mínimo / <i>Minimum</i> :                                                               |                                                                 |        | 175,97                  |        |                                                        |        | 0,02                    |        |                                                                 |        | 1.883,69                |        | 0,334%                        |                                          |       |       |
| Máximo / <i>Maximum</i> :                                                               |                                                                 |        | 640.487,59              |        |                                                        |        | 114.443,11              |        |                                                                 |        | 640.487,59              |        | 6,600%                        |                                          |       |       |