

## BBVA RMBS 9 Fondo de Titulización de Activos

### Cartera de Activos Titulizados / Portfolio of Securitised Assets

#### Distribución por Intervalos de Tipos de Interés Nominal Anual / Distribution by Nominal Annual Interest Rate Intervals

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

Fecha / Date: 31/01/2016

Divisa / Currency: EUR

| Intervalos de Tipos de Interés<br>Interest Rate Intervals |       | Saldo Vivo de Principal<br>Outstanding Principal Balance |        |                  |            | Principal Vencido Impagado<br>Overdue Principal |        |                  |            | Principal Pendiente Vencimiento<br>Outstanding Principal |        |                  |        | % Tipo de Interés<br>% Interest Rate |       |       |
|-----------------------------------------------------------|-------|----------------------------------------------------------|--------|------------------|------------|-------------------------------------------------|--------|------------------|------------|----------------------------------------------------------|--------|------------------|--------|--------------------------------------|-------|-------|
|                                                           |       | Num.                                                     | %      | Importe / Amount | %          | Num.                                            | %      | Importe / Amount | %          | Num.                                                     | %      | Importe / Amount | %      | Med.Pond.<br>W. Avg.                 | Min.  | Max.  |
| 0,000                                                     | 0,499 | 132                                                      | 1,95   | 20.865.496,46    | 2,10       | 3                                               | 0,46   | 17.597,04        | 1,83       | 132                                                      | 1,95   | 20.847.899,42    | 2,10   | 0,454                                | 0,259 | 0,479 |
| 0,500                                                     | 0,999 | 4.551                                                    | 67,29  | 685.008.746,36   | 68,94      | 273                                             | 41,94  | 239.199,97       | 24,88      | 4.551                                                    | 67,33  | 684.769.546,39   | 68,98  | 0,745                                | 0,501 | 0,997 |
| 1,000                                                     | 1,499 | 1.956                                                    | 28,92  | 272.998.130,44   | 27,47      | 345                                             | 53,00  | 437.411,94       | 45,50      | 1.955                                                    | 28,92  | 272.560.718,50   | 27,46  | 1,153                                | 1,000 | 1,495 |
| 1,500                                                     | 1,999 | 54                                                       | 0,80   | 5.964.292,12     | 0,60       | 17                                              | 2,61   | 126.208,00       | 13,13      | 52                                                       | 0,77   | 5.838.084,12     | 0,59   | 1,629                                | 1,504 | 1,911 |
| 2,000                                                     | 2,499 | 10                                                       | 0,15   | 1.209.758,95     | 0,12       | 2                                               | 0,31   | 117.211,17       | 12,19      | 9                                                        | 0,13   | 1.092.547,78     | 0,11   | 2,143                                | 2,000 | 2,457 |
| 2,500                                                     | 2,999 | 3                                                        | 0,04   | 557.289,98       | 0,06       | 0                                               | 0,00   | 0,00             | 0,00       | 3                                                        | 0,04   | 557.289,98       | 0,06   | 2,714                                | 2,544 | 2,904 |
| 3,500                                                     | 3,999 | 2                                                        | 0,03   | 276.108,55       | 0,03       | 0                                               | 0,00   | 0,00             | 0,00       | 2                                                        | 0,03   | 276.108,55       | 0,03   | 3,807                                | 3,800 | 3,816 |
| 4,500                                                     | 4,999 | 7                                                        | 0,10   | 1.102.696,18     | 0,11       | 1                                               | 0,15   | 6.896,07         | 0,72       | 7                                                        | 0,10   | 1.095.800,11     | 0,11   | 4,872                                | 4,500 | 4,950 |
| 5,000                                                     | 5,499 | 14                                                       | 0,21   | 1.716.540,49     | 0,17       | 3                                               | 0,46   | 13.708,53        | 1,43       | 14                                                       | 0,21   | 1.702.831,96     | 0,17   | 5,219                                | 5,000 | 5,400 |
| 5,500                                                     | 5,999 | 17                                                       | 0,25   | 2.042.508,40     | 0,21       | 4                                               | 0,61   | 2.796,86         | 0,29       | 17                                                       | 0,25   | 2.039.711,54     | 0,21   | 5,814                                | 5,570 | 5,970 |
| 6,000                                                     | 6,499 | 14                                                       | 0,21   | 1.535.552,21     | 0,15       | 3                                               | 0,46   | 287,14           | 0,03       | 14                                                       | 0,21   | 1.535.265,07     | 0,15   | 6,130                                | 6,000 | 6,250 |
| 6,500                                                     | 6,999 | 3                                                        | 0,04   | 388.300,20       | 0,04       | 0                                               | 0,00   | 0,00             | 0,00       | 3                                                        | 0,04   | 388.300,20       | 0,04   | 6,581                                | 6,550 | 6,600 |
| Total :                                                   |       | 6.763                                                    | 100,00 | 993.665.420,34   | 100,00     | 651                                             | 100,00 | 961.316,72       | 100,00     | 6.759                                                    | 100,00 | 992.704.103,62   | 100,00 |                                      |       |       |
| Media Ponderada / Weighted Average :                      |       |                                                          |        |                  |            |                                                 |        |                  |            |                                                          |        |                  |        | 0,893                                |       |       |
| Media Simple / Average :                                  |       |                                                          |        | 146.926,72       | 1.476,68   |                                                 |        |                  | 146.871,45 |                                                          |        |                  | 0,911  |                                      |       |       |
| Mínimo / Minimum :                                        |       |                                                          |        | 175,97           | 0,02       |                                                 |        |                  | 1.570,30   |                                                          |        |                  | 0,259  |                                      |       |       |
| Máximo / Maximum :                                        |       |                                                          |        | 639.063,19       | 115.994,96 |                                                 |        |                  | 639.063,19 |                                                          |        |                  | 6,600  |                                      |       |       |