

## BANKINTER 9 Fondo de Titulización de Activos

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

#### Distribución por Indices de Referencia / Distribution by Reference Indexes

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

Fecha / Date: 31/10/2019

Divisa / Currency: EUR

| Indices de Referencia<br>Reference Indexes                        | Saldo Vivo de Principal<br>Outstanding Principal Balance |              |                       |              | Principal Vencido Impagado<br>Overdue Principal |              |                   |              | Principal Pendiente Vencimiento<br>Outstanding Principal |              |                       |              | Tipo Int.<br>Int. Rate | Margen s/Indice<br>Margin o/Index |       |       |
|---|--|--------------|-----------------------|--------------|---|--------------|-------------------|--------------|--|--------------|-----------------------|--------------|------------------------|-----------------------------------|-------|-------|
|   | Num.   | %            | Importe / Amount      | %            | Num.  | %            | Importe / Amount  | %            | Num.   | %            | Importe / Amount      | %            | Med.Pond.<br>W. Avg.   | M.Pond.<br>W. Avg.                | Min.  | Max.  |
| <b>Participaciones Hipotecarias (PHs) / Mortgage Certificates</b> |  |              |                       |              |   |              |                   |              |  |              |                       |              |                        |                                   |       |       |
| Interés Variable<br>Floating Interest                             | 2.545  | 74,68        | 121.786.725,16        | 64,74        | 80  | 74,77        | 628.225,52        | 82,22        | 2.538  | 74,65        | 121.158.499,64        | 64,67        | 0,358%                 |                                   |       |       |
| EURIBOR/MIBOR a 1 año<br>1-year EURIBOR/MIBOR                     | 2.545  | 74,68        | 121.786.725,16        | 64,74        | 80  | 74,77        | 628.225,52        | 82,22        | 2.538  | 74,65        | 121.158.499,64        | 64,67        | 0,358%                 | 0,549                             | 0,250 | 3,500 |
| <b>Total :</b>  | <b>2.545</b>   | <b>74,68</b> | <b>121.786.725,16</b> | <b>64,74</b> | <b>80</b>                                       | <b>74,77</b> | <b>628.225,52</b> | <b>82,22</b> | <b>2.538</b>   | <b>74,65</b> | <b>121.158.499,64</b> | <b>64,67</b> |                        |                                   |       |       |
| Media Ponderada / Weighted Average :                              |  |              |                       |              |   |              |                   |              |  |              |                       |              | 0,358%                 |                                   |       |       |
| Media Simple / Average :  |  |              | 47.853,33             |              |   |              | 7.852,82          |              |  |              | 47.737,79             |              | 0,380%                 |                                   |       |       |
| Mínimo / Minimum :  |  |              | 0,21                  |              |   |              | 0,02              |              |  |              | 3,12                  |              | 0,000%                 |                                   |       |       |
| Máximo / Maximum :  |  |              | 327.138,16            |              |   |              | 72.523,95         |              |  |              | 327.138,16            |              | 3,310%                 |                                   |       |       |

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

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

Fecha / *Date*: 31/10/2019

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| Indices 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.  |
| <b>Certificados de Transmisión de Hipoteca (CTHs) / <i>Pass-through certificates</i></b> |   |              |                         |              |  |              |                         |              |   |              |                         |              |                               |  |       |       |
| Interés Variable<br><i>Floating Interest</i>   | 863   | 25,32        | 66.324.846,07           | 35,26        | 27   | 25,23        | 135.822,63              | 17,78        | 862   | 25,35        | 66.189.023,44           | 35,33        | 0,377%                        |  |       |       |
| EURIBOR/MIBOR a 1 año<br><i>1-year EURIBOR/MIBOR</i>                                     | 863   | 25,32        | 66.324.846,07           | 35,26        | 27   | 25,23        | 135.822,63              | 17,78        | 862   | 25,35        | 66.189.023,44           | 35,33        | 0,377%                        | 0,567                                    | 0,150 | 2,200 |
| <b>Total :</b>   | <b>863</b>  | <b>25,32</b> | <b>66.324.846,07</b>    | <b>35,26</b> | <b>27</b>  | <b>25,23</b> | <b>135.822,63</b>       | <b>17,78</b> | <b>862</b>  | <b>25,35</b> | <b>66.189.023,44</b>    | <b>35,33</b> |                               |  |       |       |
| Media Ponderada / <i>Weighted Average</i> :  |   |              |                         |              |  |              |                         |              |   |              |                         |              | 0,377%                        |  |       |       |
| Media Simple / <i>Average</i> :  |   |              | 76.853,82               |              |  |              | 5.030,47                |              |   |              | 76.785,41               |              | 0,390%                        |  |       |       |
| Mínimo / <i>Minimum</i> :  |   |              | 2.615,49                |              |  |              | 2,63                    |              |   |              | 2.615,49                |              | 0,000%                        |  |       |       |
| Máximo / <i>Maximum</i> :  |   |              | 340.573,71              |              |  |              | 45.506,89               |              |   |              | 340.573,71              |              | 1,890%                        |  |       |       |