

# 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*: 31/10/2013

Divisa / *Currency*: EUR

| Intervalos de %CLTV<br>%CLTV Intervals                                   | 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> |              |                  |                       | %CLTV Media Ponderada<br><i>Weighted Average % CLTV</i> |               |               |
|--|---|--------------|------------------|-----------------------|--|------------|------------------|-------------------|---|--------------|------------------|-----------------------|---|---------------|---------------|
|  | Num.  | %            | Importe / Amount | %                     | Num.   | %          | Importe / Amount | %                 | Num.  | %            | Importe / Amount | %                     | SVP / OPB   | PPV / OP      |               |
| <b>Participaciones Hipotecarias (PHs) / <i>Mortgage Certificates</i></b> |   |              |                  |                       |  |            |                  |                   |   |              |                  |                       |   |               |               |
| 0,01   | 5,00  | 179          | 3,46             | 1.160.285,39          | 0,29   | 9          | 4,43             | 47.819,42         | 9,04  | 174          | 3,37             | 1.112.465,97          | 0,28  | 3,599         | 3,337         |
| 5,01   | 10,00   | 227          | 4,39             | 4.386.060,50          | 1,10   | 4          | 1,97             | 26.857,62         | 5,08  | 227          | 4,40             | 4.359.202,88          | 1,10  | 7,819         | 7,730         |
| 10,01  | 15,00   | 305          | 5,90             | 9.078.781,62          | 2,29   | 16         | 7,88             | 12.897,21         | 2,44  | 305          | 5,91             | 9.065.884,41          | 2,29  | 12,709        | 12,686        |
| 15,01  | 20,00   | 320          | 6,19             | 12.046.361,53         | 3,03   | 12         | 5,91             | 90.103,27         | 17,03   | 320          | 6,20             | 11.956.258,26         | 3,01  | 17,883        | 17,633        |
| 20,01  | 25,00   | 368          | 7,12             | 17.591.420,94         | 4,43   | 14         | 6,90             | 24.488,68         | 4,63  | 368          | 7,13             | 17.566.932,26         | 4,43  | 22,729        | 22,691        |
| 25,01  | 30,00   | 402          | 7,78             | 23.967.067,01         | 6,04   | 13         | 6,40             | 54.773,24         | 10,35   | 402          | 7,78             | 23.912.293,77         | 6,03  | 27,646        | 27,553        |
| 30,01  | 35,00   | 337          | 6,52             | 22.500.659,79         | 5,67   | 7          | 3,45             | 3.180,54          | 0,60  | 337          | 6,53             | 22.497.479,25         | 5,67  | 32,584        | 32,579        |
| 35,01  | 40,00   | 355          | 6,87             | 28.538.533,89         | 7,19   | 13         | 6,40             | 17.950,34         | 3,39  | 355          | 6,87             | 28.520.583,55         | 7,19  | 37,621        | 37,595        |
| 40,01  | 45,00   | 352          | 6,81             | 29.722.215,38         | 7,48   | 10         | 4,93             | 22.997,82         | 4,35  | 352          | 6,82             | 29.699.217,56         | 7,49  | 42,584        | 42,547        |
| 45,01  | 50,00   | 340          | 6,58             | 30.851.699,69         | 7,77   | 14         | 6,90             | 31.150,02         | 5,89  | 340          | 6,58             | 30.820.549,67         | 7,77  | 47,481        | 47,429        |
| 50,01  | 55,00   | 328          | 6,35             | 31.885.479,54         | 8,03   | 17         | 8,37             | 57.573,50         | 10,88   | 328          | 6,35             | 31.827.906,04         | 8,03  | 52,669        | 52,568        |
| 55,01  | 60,00   | 289          | 5,59             | 30.601.342,82         | 7,71   | 13         | 6,40             | 18.903,16         | 3,57  | 289          | 5,60             | 30.582.439,66         | 7,71  | 57,397        | 57,361        |
| 60,01  | 65,00   | 206          | 3,99             | 24.215.420,22         | 6,10   | 11         | 5,42             | 10.744,93         | 2,03  | 206          | 3,99             | 24.204.675,29         | 6,10  | 61,739        | 61,711        |
| 65,01  | 70,00   | 17           | 0,33             | 1.956.079,42          | 0,49   | 1          | 0,49             | 812,85            | 0,15  | 17           | 0,33             | 1.955.266,57          | 0,49  | 65,500        | 65,473        |
| <b>Total :</b>   |   | <b>4.025</b> | <b>77,87</b>     | <b>268.501.407,74</b> | <b>67,61</b>   | <b>154</b> | <b>75,86</b>     | <b>420.252,60</b> | <b>79,42</b>  | <b>4.020</b> | <b>77,85</b>     | <b>268.081.155,14</b> | <b>67,60</b>  |               |               |
| <b>Media Ponderada / <i>Weighted Average</i> :</b>                       |   |              |                  |                       |  |            |                  |                   |   |              |                  |                       |   | <b>41,072</b> | <b>41,034</b> |
| <b>Media Simple / <i>Average</i> :</b>                                   |   |              |                  | <b>66.708,42</b>      |  |            |                  | <b>2.728,91</b>   |   |              |                  | <b>66.686,85</b>      |   | <b>33,343</b> | <b>33,285</b> |
| <b>Mínimo / <i>Minimum</i> :</b>   |   |              |                  | <b>0,51</b>           |  |            |                  | <b>0,37</b>       |   |              |                  | <b>107,60</b>         |   | <b>0,000</b>  | <b>0,058</b>  |
| <b>Máximo / <i>Maximum</i> :</b>   |   |              |                  | <b>502.872,90</b>     |  |            |                  | <b>49.778,11</b>  |   |              |                  | <b>502.872,90</b>     |   | <b>66,047</b> | <b>66,047</b> |

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| Intervalos de %CLTV<br>%CLTV Intervals   | 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> |              |                  |                       | %CLTV Media Ponderada<br><i>Weighted Average % CLTV</i> |               |               |
|--|---|--------------|------------------|-----------------------|--|-----------|------------------|-------------------|---|--------------|------------------|-----------------------|---|---------------|---------------|
|  | Num.  | %            | Importe / Amount | %                     | Num.   | %         | Importe / Amount | %                 | Num.  | %            | Importe / Amount | %                     | SVP / OPB   | PPV / OP      |               |
| <b>Certificados de Transmisión de Hipoteca (CTHs) / <i>Pass-through certificates</i></b> |   |              |                  |                       |  |           |                  |                   |   |              |                  |                       |   |               |               |
| 0,01   | 5,00  | 6            | 0,12             | 33.536,89             | 0,01   | 1         | 0,49             | 208,70            | 0,04  | 6            | 0,12             | 33.328,19             | 0,01  | 3,289         | 3,288         |
| 5,01   | 10,00   | 12           | 0,23             | 171.115,00            | 0,04   | 0         | 0,00             | 0,00              | 0,00  | 12           | 0,23             | 171.115,00            | 0,04  | 7,726         | 7,726         |
| 10,01  | 15,00   | 13           | 0,25             | 327.937,18            | 0,08   | 0         | 0,00             | 0,00              | 0,00  | 13           | 0,25             | 327.937,18            | 0,08  | 13,118        | 13,118        |
| 15,01  | 20,00   | 17           | 0,33             | 664.727,41            | 0,17   | 0         | 0,00             | 0,00              | 0,00  | 17           | 0,33             | 664.727,41            | 0,17  | 18,608        | 18,608        |
| 20,01  | 25,00   | 23           | 0,44             | 1.136.349,21          | 0,29   | 0         | 0,00             | 0,00              | 0,00  | 23           | 0,45             | 1.136.349,21          | 0,29  | 22,602        | 22,602        |
| 25,01  | 30,00   | 19           | 0,37             | 1.102.247,72          | 0,28   | 0         | 0,00             | 0,00              | 0,00  | 19           | 0,37             | 1.102.247,72          | 0,28  | 27,291        | 27,291        |
| 30,01  | 35,00   | 26           | 0,50             | 1.826.487,99          | 0,46   | 1         | 0,49             | 3.384,15          | 0,64  | 26           | 0,50             | 1.823.103,84          | 0,46  | 32,978        | 32,912        |
| 35,01  | 40,00   | 30           | 0,58             | 2.080.839,00          | 0,52   | 0         | 0,00             | 0,00              | 0,00  | 30           | 0,58             | 2.080.839,00          | 0,52  | 37,512        | 37,512        |
| 40,01  | 45,00   | 34           | 0,66             | 2.611.642,33          | 0,66   | 0         | 0,00             | 0,00              | 0,00  | 34           | 0,66             | 2.611.642,33          | 0,66  | 42,680        | 42,680        |
| 45,01  | 50,00   | 54           | 1,04             | 4.478.115,66          | 1,13   | 1         | 0,49             | 497,08            | 0,09  | 54           | 1,05             | 4.477.618,58          | 1,13  | 47,861        | 47,856        |
| 50,01  | 55,00   | 84           | 1,63             | 8.117.172,73          | 2,04   | 1         | 0,49             | 932,69            | 0,18  | 84           | 1,63             | 8.116.240,04          | 2,05  | 52,782        | 52,776        |
| 55,01  | 60,00   | 118          | 2,28             | 12.771.906,22         | 3,22   | 6         | 2,96             | 37.762,51         | 7,14  | 118          | 2,29             | 12.734.143,71         | 3,21  | 57,884        | 57,705        |
| 60,01  | 65,00   | 184          | 3,56             | 22.265.903,46         | 5,61   | 8         | 3,94             | 28.118,53         | 5,31  | 184          | 3,56             | 22.237.784,93         | 5,61  | 62,893        | 62,805        |
| 65,01  | 70,00   | 226          | 4,37             | 29.611.597,70         | 7,46   | 14        | 6,90             | 19.743,43         | 3,73  | 226          | 4,38             | 29.591.854,27         | 7,46  | 67,526        | 67,479        |
| 70,01  | 75,00   | 173          | 3,35             | 23.473.613,48         | 5,91   | 9         | 4,43             | 8.532,30          | 1,61  | 173          | 3,35             | 23.465.081,18         | 5,92  | 72,502        | 72,475        |
| 75,01  | 80,00   | 90           | 1,74             | 12.795.981,23         | 3,22   | 6         | 2,96             | 8.245,30          | 1,56  | 90           | 1,74             | 12.787.735,93         | 3,22  | 76,930        | 76,880        |
| 80,01  | 85,00   | 35           | 0,68             | 5.141.506,31          | 1,29   | 2         | 0,99             | 1.479,33          | 0,28  | 35           | 0,68             | 5.140.026,98          | 1,30  | 80,761        | 80,738        |
| <b>Total :</b>   |   | <b>1.144</b> | <b>22,13</b>     | <b>128.610.679,52</b> | <b>32,39</b>   | <b>49</b> | <b>24,14</b>     | <b>108.904,02</b> | <b>20,58</b>  | <b>1.144</b> | <b>22,15</b>     | <b>128.501.775,50</b> | <b>32,40</b>  |               |               |
| <b>Media Ponderada / <i>Weighted Average</i> :</b>                                       |   |              |                  |                       |  |           |                  |                   |   |              |                  |                       |   | <b>63,814</b> | <b>63,758</b> |
| <b>Media Simple / <i>Average</i> :</b>   |   |              |                  | <b>112.421,92</b>     |  |           |                  | <b>2.222,53</b>   |   |              |                  | <b>112.326,73</b>     |   | <b>59,455</b> | <b>59,408</b> |
| <b>Mínimo / <i>Minimum</i> :</b>   |   |              |                  | <b>1.965,28</b>       |  |           |                  | <b>85,50</b>      |   |              |                  | <b>1.965,28</b>       |   | <b>1,756</b>  | <b>1,698</b>  |
| <b>Máximo / <i>Maximum</i> :</b>   |   |              |                  | <b>723.856,09</b>     |  |           |                  | <b>28.245,00</b>  |   |              |                  | <b>723.856,09</b>     |   | <b>82,168</b> | <b>82,168</b> |