

## BBVA RMBS 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 (CTHs) / *Residential mortgage loans*

Fecha / *Date*: 31/10/2013

Divisa / *Currency*: EUR

| 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/Indice<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>  | 7.033   | 100,00        | 1.111.456.977,48        | 100,00        | 1.123  | 100,00        | 602.825,24              | 100,00        | 7.027   | 100,00        | 1.110.854.152,24        | 100,00        | 1,326%                        |  |       |       |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br><i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 6.979   | 99,23         | 1.103.492.234,75        | 99,28         | 1.109  | 98,75         | 598.689,19              | 99,31         | 6.973   | 99,23         | 1.102.893.545,56        | 99,28         | 1,317%                        | 0,728                                    | 0,180 | 3,000 |
| M. Hipotecario Conjunto de Entidades<br><i>Mortgage Market: All Institutions</i>        | 54  | 0,77          | 7.964.742,73            | 0,72          | 14   | 1,25          | 4.136,05                | 0,69          | 54  | 0,77          | 7.960.606,68            | 0,72          | 2,571%                        | 0,707                                    | 0,000 | 1,200 |
| <b>Total :</b>  | <b>7.033</b>  | <b>100,00</b> | <b>1.111.456.977,48</b> | <b>100,00</b> | <b>1.123</b>   | <b>100,00</b> | <b>602.825,24</b>       | <b>100,00</b> | <b>7.027</b>  | <b>100,00</b> | <b>1.110.854.152,24</b> | <b>100,00</b> |                               |  |       |       |
| <b>Media Ponderada / <i>Weighted Average</i> :</b>                                      |   |               |                         |               |  |               |                         |               |   |               |                         |               | <b>1,326%</b>                 |  |       |       |
| <b>Media Simple / <i>Average</i> :</b>  |   |               | <b>158.034,55</b>       |               |  |               | <b>536,80</b>           |               |   |               | <b>158.083,70</b>       |               | <b>1,351%</b>                 |  |       |       |
| <b>Mínimo / <i>Minimum</i> :</b>  |   |               | <b>165,07</b>           |               |  |               | <b>0,86</b>             |               |   |               | <b>9.927,41</b>         |               | <b>0,707%</b>                 |  |       |       |
| <b>Máximo / <i>Maximum</i> :</b>  |   |               | <b>675.567,53</b>       |               |  |               | <b>11.785,98</b>        |               |   |               | <b>675.567,53</b>       |               | <b>6,600%</b>                 |  |       |       |