

## BBVA RMBS 9 Fondo de Titulización de Activos

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

#### Distribución por Intervalos de Fecha de Vencimiento Final / Distribution by Final Maturity Date Intervals

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

Fecha / Date: 31/10/2021

Divisa / Currency: EUR

| Intervalos anuales<br>Annual Intervals | Saldo Vivo de Principal<br>Outstanding Principal Balance |       |                  |       | Principal Vencido Impagado<br>Overdue Principal |       |                  |       | Principal Pendiente Vencimiento<br>Outstanding Principal |       |                  |       | Tipo Interés<br>Interest Rate | Vida residual<br>Residual Life   |
|----------------------------------------|----------------------------------------------------------|-------|------------------|-------|-------------------------------------------------|-------|------------------|-------|----------------------------------------------------------|-------|------------------|-------|-------------------------------|----------------------------------|
|                                        | Num.                                                     | %     | Importe / Amount | %     | Num.                                            | %     | Importe / Amount | %     | Num.                                                     | %     | Importe / Amount | %     | Media Pond.<br>W. Average     | M. Pond. Meses<br>W. Avg. Months |
| 2021                                   | 2                                                        | 0,03  | 795,32           | 0,00  | 0                                               | 0,00  | 0,00             | 0,00  | 2                                                        | 0,03  | 795,32           | 0,00  | 0,403%                        | 1,000                            |
| 2022                                   | 7                                                        | 0,12  | 38.422,26        | 0,01  | 0                                               | 0,00  | 0,00             | 0,00  | 7                                                        | 0,12  | 38.422,26        | 0,01  | 0,114%                        | 10,673                           |
| 2023                                   | 17                                                       | 0,29  | 276.993,70       | 0,04  | 1                                               | 0,32  | 424,80           | 0,01  | 17                                                       | 0,29  | 276.568,90       | 0,04  | 0,242%                        | 22,768                           |
| 2024                                   | 18                                                       | 0,31  | 397.128,98       | 0,06  | 1                                               | 0,32  | 824,08           | 0,03  | 18                                                       | 0,31  | 396.304,90       | 0,06  | 0,368%                        | 32,718                           |
| 2025                                   | 16                                                       | 0,27  | 451.644,42       | 0,07  | 0                                               | 0,00  | 0,00             | 0,00  | 16                                                       | 0,27  | 451.644,42       | 0,07  | 0,474%                        | 43,974                           |
| 2026                                   | 19                                                       | 0,32  | 694.040,50       | 0,10  | 0                                               | 0,00  | 0,00             | 0,00  | 19                                                       | 0,33  | 694.040,50       | 0,10  | 0,249%                        | 57,509                           |
| 2027                                   | 14                                                       | 0,24  | 526.894,63       | 0,08  | 1                                               | 0,32  | 1.973,75         | 0,06  | 14                                                       | 0,24  | 524.920,88       | 0,08  | 0,263%                        | 69,312                           |
| 2028                                   | 45                                                       | 0,77  | 2.289.522,81     | 0,34  | 1                                               | 0,32  | 325,86           | 0,01  | 45                                                       | 0,77  | 2.289.196,95     | 0,34  | 0,245%                        | 82,428                           |
| 2029                                   | 74                                                       | 1,26  | 4.002.585,42     | 0,59  | 2                                               | 0,64  | 871,09           | 0,03  | 74                                                       | 1,27  | 4.001.714,33     | 0,59  | 0,301%                        | 93,903                           |
| 2030                                   | 22                                                       | 0,38  | 1.099.402,11     | 0,16  | 0                                               | 0,00  | 0,00             | 0,00  | 22                                                       | 0,38  | 1.099.402,11     | 0,16  | 0,264%                        | 103,426                          |
| 2031                                   | 33                                                       | 0,56  | 1.954.585,58     | 0,29  | 1                                               | 0,32  | 20.775,27        | 0,65  | 33                                                       | 0,57  | 1.933.810,31     | 0,29  | 0,295%                        | 117,461                          |
| 2032                                   | 49                                                       | 0,84  | 3.567.599,25     | 0,52  | 1                                               | 0,32  | 504,57           | 0,02  | 49                                                       | 0,84  | 3.567.094,68     | 0,53  | 0,600%                        | 128,775                          |
| 2033                                   | 112                                                      | 1,91  | 8.665.151,17     | 1,27  | 4                                               | 1,29  | 32.485,50        | 1,02  | 112                                                      | 1,92  | 8.632.665,67     | 1,27  | 0,309%                        | 140,862                          |
| 2034                                   | 191                                                      | 3,26  | 14.909.445,71    | 2,19  | 8                                               | 2,57  | 4.210,13         | 0,13  | 191                                                      | 3,27  | 14.905.235,58    | 2,20  | 0,270%                        | 153,229                          |
| 2035                                   | 85                                                       | 1,45  | 7.317.504,73     | 1,07  | 6                                               | 1,93  | 32.407,58        | 1,02  | 85                                                       | 1,46  | 7.285.097,15     | 1,07  | 0,249%                        | 164,797                          |
| 2036                                   | 71                                                       | 1,21  | 6.732.733,93     | 0,99  | 6                                               | 1,93  | 56.028,79        | 1,76  | 71                                                       | 1,22  | 6.676.705,14     | 0,98  | 0,268%                        | 176,488                          |
| 2037                                   | 97                                                       | 1,66  | 9.515.332,56     | 1,40  | 7                                               | 2,25  | 6.375,73         | 0,20  | 97                                                       | 1,66  | 9.508.956,83     | 1,40  | 0,267%                        | 189,418                          |
| 2038                                   | 380                                                      | 6,49  | 37.325.193,90    | 5,48  | 22                                              | 7,07  | 39.809,06        | 1,25  | 380                                                      | 6,51  | 37.285.384,84    | 5,50  | 0,273%                        | 202,076                          |
| 2039                                   | 693                                                      | 11,84 | 71.565.480,48    | 10,51 | 31                                              | 9,97  | 402.441,50       | 12,61 | 691                                                      | 11,84 | 71.163.038,98    | 10,50 | 0,263%                        | 213,133                          |
| 2040                                   | 75                                                       | 1,28  | 7.331.819,30     | 1,08  | 5                                               | 1,61  | 1.967,55         | 0,06  | 75                                                       | 1,28  | 7.329.851,75     | 1,08  | 0,273%                        | 224,731                          |
| 2041                                   | 80                                                       | 1,37  | 9.979.209,52     | 1,47  | 1                                               | 0,32  | 2.770,09         | 0,09  | 80                                                       | 1,37  | 9.976.439,43     | 1,47  | 0,343%                        | 237,226                          |
| 2042                                   | 96                                                       | 1,64  | 11.488.207,48    | 1,69  | 6                                               | 1,93  | 141.358,60       | 4,43  | 95                                                       | 1,63  | 11.346.848,88    | 1,67  | 0,248%                        | 248,532                          |
| 2043                                   | 274                                                      | 4,68  | 33.682.533,53    | 4,95  | 15                                              | 4,82  | 261.221,89       | 8,18  | 273                                                      | 4,68  | 33.421.311,64    | 4,93  | 0,262%                        | 262,039                          |
| 2044                                   | 457                                                      | 7,81  | 56.119.124,64    | 8,24  | 22                                              | 7,07  | 14.133,17        | 0,44  | 457                                                      | 7,83  | 56.104.991,47    | 8,28  | 0,283%                        | 273,150                          |
| 2045                                   | 88                                                       | 1,50  | 11.565.463,39    | 1,70  | 7                                               | 2,25  | 201.586,30       | 6,32  | 87                                                       | 1,49  | 11.363.877,09    | 1,68  | 0,311%                        | 284,989                          |
| 2046                                   | 111                                                      | 1,90  | 15.173.811,97    | 2,23  | 12                                              | 3,86  | 135.376,02       | 4,24  | 110                                                      | 1,88  | 15.038.435,95    | 2,22  | 0,281%                        | 297,196                          |
| 2047                                   | 182                                                      | 3,11  | 26.462.939,50    | 3,89  | 13                                              | 4,18  | 454.447,86       | 14,24 | 180                                                      | 3,08  | 26.008.491,64    | 3,84  | 0,335%                        | 308,336                          |
| 2048                                   | 1.145                                                    | 19,56 | 149.406.858,39   | 21,94 | 79                                              | 25,40 | 972.641,94       | 30,47 | 1.138                                                    | 19,49 | 148.434.216,45   | 21,90 | 0,298%                        | 322,074                          |
| 2049                                   | 1.392                                                    | 23,77 | 187.158.538,66   | 27,48 | 58                                              | 18,65 | 405.708,47       | 12,71 | 1.390                                                    | 23,81 | 186.752.830,19   | 27,55 | 0,359%                        | 332,703                          |
| 2050                                   | 10                                                       | 0,17  | 1.355.170,41     | 0,20  | 1                                               | 0,32  | 1.199,79         | 0,04  | 10                                                       | 0,17  | 1.353.970,62     | 0,20  | 0,585%                        | 340,660                          |

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|-----------------------------------------------|-----------------------------------------------------------------|--------|-------------------------|--------|--------------------------------------------------------|--------|-------------------------|--------|-----------------------------------------------------------------|--------|-------------------------|--------|--------------------------------------|-----------------------------------------|
|                                               | Num.                                                            | %      | Importe / <i>Amount</i> | %      | Num.                                                   | %      | Importe / <i>Amount</i> | %      | Num.                                                            | %      | Importe / <i>Amount</i> | %      | Media Pond.<br><i>W. Average</i>     | M. Pond. Meses<br><i>W. Avg. Months</i> |
| Total :                                       | 5.855                                                           | 100,00 | 681.054.134,25          | 100,00 | 311                                                    | 100,00 | 3.191.869,39            | 100,00 | 5.838                                                           | 100,00 | 677.862.264,86          | 100,00 |                                      |                                         |
| Media Ponderada / <i>Weighted Average</i> :   |                                                                 |        |                         |        |                                                        |        |                         |        |                                                                 |        |                         |        | 0,308%                               | 278,681                                 |
| Media Simple / <i>Average</i> :               |                                                                 |        | 116.320,09              |        |                                                        |        | 10.263,25               |        |                                                                 |        | 116.112,07              |        | 0,318%                               | 264,971                                 |
| Mínimo / <i>Minimum</i> :                     |                                                                 |        | 330,81                  |        |                                                        |        | 110,52                  |        |                                                                 |        | 330,81                  |        | 0,000%                               | 30/11/2021                              |
| Máximo / <i>Maximum</i> :                     |                                                                 |        | 533.852,21              |        |                                                        |        | 272.638,55              |        |                                                                 |        | 533.852,21              |        | 6,550%                               | 30/09/2050                              |