

# 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 (PHs/CTHs) / *Residential mortgage loans (PTCs/MCs)*

Fecha / *Date*: 30/11/2023

Divisa / *Currency*: EUR

| Intervalos anuales<br><i>Annual intervals</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 Interes<br><i>Interest Rate</i> | Vida residual<br><i>Residual Life</i>   |
|-----------------------------------------------|-----------------------------------------------------------------|---------|-------------------------|---------|--------------------------------------------------------|---------|-------------------------|---------|-----------------------------------------------------------------|---------|-------------------------|---------|--------------------------------------|-----------------------------------------|
|                                               | 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> |
| 2023                                          | 6                                                               | 0,12 %  | 5.355,67                | 0,00 %  | 0                                                      | 0,00 %  | 0,00                    | 0,00 %  | 6                                                               | 0,12 %  | 5.355,67                | 0,00 %  | 4,694%                               | 1,0333                                  |
| 2024                                          | 20                                                              | 0,39 %  | 105.476,11              | 0,02 %  | 1                                                      | 0,30 %  | 831,78                  | 0,04 %  | 20                                                              | 0,39 %  | 104.644,33              | 0,02 %  | 4,810%                               | 10,0027                                 |
| 2025                                          | 16                                                              | 0,31 %  | 209.336,97              | 0,04 %  | 0                                                      | 0,00 %  | 0,00                    | 0,00 %  | 16                                                              | 0,31 %  | 209.336,97              | 0,04 %  | 4,748%                               | 19,8678                                 |
| 2026                                          | 16                                                              | 0,31 %  | 292.399,29              | 0,05 %  | 0                                                      | 0,00 %  | 0,00                    | 0,00 %  | 16                                                              | 0,31 %  | 292.399,29              | 0,05 %  | 4,755%                               | 31,8253                                 |
| 2027                                          | 16                                                              | 0,31 %  | 478.164,85              | 0,09 %  | 1                                                      | 0,30 %  | 20.709,03               | 1,03 %  | 15                                                              | 0,29 %  | 457.455,82              | 0,08 %  | 4,693%                               | 44,4532                                 |
| 2028                                          | 43                                                              | 0,83 %  | 1.464.622,44            | 0,27 %  | 2                                                      | 0,61 %  | 949,31                  | 0,05 %  | 43                                                              | 0,83 %  | 1.463.673,13            | 0,27 %  | 4,668%                               | 57,1502                                 |
| 2029                                          | 65                                                              | 1,26 %  | 2.451.238,32            | 0,45 %  | 4                                                      | 1,22 %  | 1.361,91                | 0,07 %  | 65                                                              | 1,26 %  | 2.449.876,41            | 0,45 %  | 4,821%                               | 69,0117                                 |
| 2030                                          | 29                                                              | 0,56 %  | 1.176.085,27            | 0,22 %  | 1                                                      | 0,30 %  | 323,27                  | 0,02 %  | 29                                                              | 0,56 %  | 1.175.762,00            | 0,22 %  | 4,810%                               | 79,9828                                 |
| 2031                                          | 38                                                              | 0,73 %  | 1.768.967,79            | 0,33 %  | 2                                                      | 0,61 %  | 30.212,55               | 1,50 %  | 38                                                              | 0,74 %  | 1.738.755,24            | 0,32 %  | 4,649%                               | 92,2401                                 |
| 2032                                          | 59                                                              | 1,14 %  | 3.202.385,54            | 0,59 %  | 1                                                      | 0,30 %  | 242,73                  | 0,01 %  | 59                                                              | 1,14 %  | 3.202.142,81            | 0,59 %  | 4,845%                               | 103,8743                                |
| 2033                                          | 101                                                             | 1,95 %  | 6.297.030,07            | 1,16 %  | 3                                                      | 0,91 %  | 49.763,87               | 2,48 %  | 101                                                             | 1,96 %  | 6.247.266,20            | 1,15 %  | 4,789%                               | 116,3281                                |
| 2034                                          | 168                                                             | 3,25 %  | 11.120.190,23           | 2,04 %  | 8                                                      | 2,44 %  | 3.306,66                | 0,16 %  | 168                                                             | 3,26 %  | 11.116.883,57           | 2,05 %  | 4,806%                               | 128,3822                                |
| 2035                                          | 78                                                              | 1,51 %  | 5.956.126,03            | 1,10 %  | 4                                                      | 1,22 %  | 62.364,59               | 3,10 %  | 77                                                              | 1,49 %  | 5.893.761,44            | 1,09 %  | 4,683%                               | 140,002                                 |
| 2036                                          | 67                                                              | 1,30 %  | 5.452.936,75            | 1,00 %  | 7                                                      | 2,13 %  | 37.148,73               | 1,85 %  | 67                                                              | 1,30 %  | 5.415.788,02            | 1,00 %  | 4,695%                               | 151,3069                                |
| 2037                                          | 90                                                              | 1,74 %  | 7.947.167,85            | 1,46 %  | 5                                                      | 1,52 %  | 2.091,31                | 0,10 %  | 90                                                              | 1,74 %  | 7.945.076,54            | 1,47 %  | 4,762%                               | 163,7635                                |
| 2038                                          | 340                                                             | 6,57 %  | 29.583.489,97           | 5,44 %  | 23                                                     | 7,01 %  | 128.587,28              | 6,40 %  | 339                                                             | 6,57 %  | 29.454.902,69           | 5,44 %  | 4,755%                               | 177,004                                 |
| 2039                                          | 565                                                             | 10,92 % | 51.305.988,28           | 9,43 %  | 26                                                     | 7,93 %  | 267.811,17              | 13,32 % | 564                                                             | 10,93 % | 51.038.177,11           | 9,42 %  | 4,811%                               | 188,1655                                |
| 2040                                          | 70                                                              | 1,35 %  | 6.159.068,71            | 1,13 %  | 3                                                      | 0,91 %  | 1.096,63                | 0,05 %  | 70                                                              | 1,36 %  | 6.157.972,08            | 1,14 %  | 4,825%                               | 199,8537                                |
| 2041                                          | 72                                                              | 1,39 %  | 7.829.921,38            | 1,44 %  | 5                                                      | 1,52 %  | 1.945,51                | 0,10 %  | 72                                                              | 1,40 %  | 7.827.975,87            | 1,44 %  | 4,853%                               | 212,0841                                |
| 2042                                          | 85                                                              | 1,64 %  | 9.189.751,79            | 1,69 %  | 6                                                      | 1,83 %  | 2.820,55                | 0,14 %  | 85                                                              | 1,65 %  | 9.186.931,24            | 1,70 %  | 4,834%                               | 223,2686                                |
| 2043                                          | 236                                                             | 4,56 %  | 25.785.881,27           | 4,74 %  | 13                                                     | 3,96 %  | 298.517,18              | 14,85 % | 235                                                             | 4,56 %  | 25.487.364,09           | 4,70 %  | 4,763%                               | 237,0135                                |
| 2044                                          | 393                                                             | 7,60 %  | 44.643.286,66           | 8,21 %  | 22                                                     | 6,71 %  | 7.210,94                | 0,36 %  | 393                                                             | 7,62 %  | 44.636.075,72           | 8,24 %  | 4,806%                               | 248,129                                 |
| 2045                                          | 70                                                              | 1,35 %  | 8.130.918,33            | 1,50 %  | 4                                                      | 1,22 %  | 1.267,67                | 0,06 %  | 70                                                              | 1,36 %  | 8.129.650,66            | 1,50 %  | 4,753%                               | 259,9373                                |
| 2046                                          | 106                                                             | 2,05 %  | 13.398.609,83           | 2,46 %  | 10                                                     | 3,05 %  | 119.674,98              | 5,95 %  | 105                                                             | 2,04 %  | 13.278.934,85           | 2,45 %  | 4,799%                               | 272,7457                                |
| 2047                                          | 155                                                             | 3,00 %  | 21.047.583,51           | 3,87 %  | 12                                                     | 3,66 %  | 4.774,45                | 0,24 %  | 155                                                             | 3,00 %  | 21.042.809,06           | 3,88 %  | 4,832%                               | 283,3406                                |
| 2048                                          | 1.020                                                           | 19,72 % | 122.587.329,99          | 22,54 % | 90                                                     | 27,44 % | 595.699,44              | 29,64 % | 1.015                                                           | 19,67 % | 121.991.630,55          | 22,52 % | 4,831%                               | 297,0408                                |
| 2049                                          | 1.238                                                           | 23,94 % | 154.968.740,05          | 28,50 % | 74                                                     | 22,56 % | 371.116,22              | 18,46 % | 1.236                                                           | 23,96 % | 154.597.623,83          | 28,53 % | 4,877%                               | 307,6744                                |
| 2050                                          | 10                                                              | 0,19 %  | 1.246.234,65            | 0,23 %  | 1                                                      | 0,30 %  | 221,65                  | 0,01 %  | 10                                                              | 0,19 %  | 1.246.013,00            | 0,23 %  | 5,054%                               | 316,2297                                |

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|----------------------------------------|----------------------------------------------------------|--------|------------------|--------|-------------------------------------------------|--------|------------------|--------|----------------------------------------------------------|--------|------------------|--------|-------------------------------|----------------------------------|
|                                        | Num.                                                     | %      | Importe / Amount | %      | Num.                                            | %      | Importe / Amount | %      | Num.                                                     | %      | Importe / Amount | %      | Media Pond.<br>W. Average     | M. Pond. Meses<br>W. Avg. Months |
| Total:                                 | 5.172                                                    | 100,00 | 543.804.287,60   | 100,00 | 328                                             | 100,00 | 2.010.049,41     | 100,00 | 5.159                                                    | 100,00 | 541.794.238,19   | 100,00 |                               |                                  |
| Media Ponderada / Weighted Average :   |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 4,826                         | 256,081                          |
| Media simple / Average:                |                                                          |        | 105.143,91       |        |                                                 |        | 6.128,20         |        |                                                          |        | 105.019,24       |        | 4,824                         | 238,928                          |
| Mínimo / Minimum :                     |                                                          |        | 60,90            |        |                                                 |        | 55,11            |        |                                                          |        | 60,90            |        | 0,313                         | 31/12/2023                       |
| Máximo / Maximum:                      |                                                          |        | 501.900,30       |        |                                                 |        | 262.498,17       |        |                                                          |        | 501.900,30       |        | 6,550                         | 30/09/2050                       |