

# BBVA RMBS 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 (PTCs/MCs)  
Fecha / Date: 29/02/2024  
Divisa / Currency: EUR

| Intervalos de %CLTV<br>%CLTV Intervals |         | Saldo Vivo de Principal<br>Outstanding Principal Balance |         |                  |         | Principal Vencido Impagado<br>Overdue Principal |         |                  |         | Principal Pendiente Vencimiento<br>Outstanding Principal |         |                  |         | %CLTV Media Ponderada<br>Weighted Average %CLTV |          |
|----------------------------------------|---------|----------------------------------------------------------|---------|------------------|---------|-------------------------------------------------|---------|------------------|---------|----------------------------------------------------------|---------|------------------|---------|-------------------------------------------------|----------|
|                                        |         | Num.                                                     | %       | Importe / Amount | %       | Num.                                            | %       | Importe / Amount | %       | Num.                                                     | %       | Importe / Amount | %       | SVP / OBP                                       | PPV / OP |
| 0,010                                  | 5,000   | 41                                                       | 0,81 %  | 1.715.693,07     | 0,33 %  | 13                                              | 4,00 %  | 1.572.864,66     | 79,67 % | 29                                                       | 0,57 %  | 142.828,41       | 0,03 %  | 107,716                                         | 3,311    |
| 5,010                                  | 10,000  | 29                                                       | 0,57 %  | 478.941,77       | 0,09 %  | 2                                               | 0,62 %  | 128,31           | 0,01 %  | 29                                                       | 0,57 %  | 478.813,46       | 0,09 %  | 8,201                                           | 8,200    |
| 10,010                                 | 15,000  | 34                                                       | 0,67 %  | 870.886,58       | 0,17 %  | 0                                               | 0,00 %  | 0,00             | 0,00 %  | 34                                                       | 0,67 %  | 870.886,58       | 0,17 %  | 12,490                                          | 12,490   |
| 15,010                                 | 20,000  | 54                                                       | 1,07 %  | 1.966.341,69     | 0,37 %  | 0                                               | 0,00 %  | 0,00             | 0,00 %  | 54                                                       | 1,07 %  | 1.966.341,69     | 0,37 %  | 18,051                                          | 18,051   |
| 20,010                                 | 25,000  | 57                                                       | 1,13 %  | 2.330.048,87     | 0,44 %  | 1                                               | 0,31 %  | 304,04           | 0,02 %  | 57                                                       | 1,13 %  | 2.329.744,83     | 0,44 %  | 22,229                                          | 22,226   |
| 25,010                                 | 30,000  | 93                                                       | 1,84 %  | 4.205.713,30     | 0,80 %  | 3                                               | 0,92 %  | 1.247,38         | 0,06 %  | 93                                                       | 1,84 %  | 4.204.465,92     | 0,80 %  | 27,820                                          | 27,811   |
| 30,010                                 | 35,000  | 96                                                       | 1,90 %  | 5.447.295,92     | 1,03 %  | 0                                               | 0,00 %  | 0,00             | 0,00 %  | 96                                                       | 1,90 %  | 5.447.295,92     | 1,04 %  | 32,793                                          | 32,793   |
| 35,010                                 | 40,000  | 137                                                      | 2,71 %  | 9.157.838,37     | 1,74 %  | 5                                               | 1,54 %  | 2.216,57         | 0,11 %  | 137                                                      | 2,71 %  | 9.155.621,80     | 1,74 %  | 37,499                                          | 37,489   |
| 40,010                                 | 45,000  | 184                                                      | 3,64 %  | 16.073.416,72    | 3,05 %  | 6                                               | 1,85 %  | 31.098,51        | 1,58 %  | 184                                                      | 3,65 %  | 16.042.318,21    | 3,05 %  | 42,794                                          | 42,688   |
| 45,010                                 | 50,000  | 316                                                      | 6,25 %  | 28.479.394,00    | 5,40 %  | 12                                              | 3,69 %  | 20.186,88        | 1,02 %  | 316                                                      | 6,26 %  | 28.459.207,12    | 5,42 %  | 47,599                                          | 47,558   |
| 50,010                                 | 55,000  | 392                                                      | 7,75 %  | 38.567.350,14    | 7,32 %  | 19                                              | 5,85 %  | 53.435,52        | 2,71 %  | 392                                                      | 7,77 %  | 38.513.914,62    | 7,33 %  | 52,735                                          | 52,646   |
| 55,010                                 | 60,000  | 620                                                      | 12,26 % | 67.675.438,04    | 12,84 % | 43                                              | 13,23 % | 16.130,54        | 0,82 %  | 620                                                      | 12,28 % | 67.659.307,50    | 12,88 % | 57,681                                          | 57,667   |
| 60,010                                 | 65,000  | 586                                                      | 11,58 % | 67.570.203,98    | 12,82 % | 27                                              | 8,31 %  | 36.793,19        | 1,86 %  | 586                                                      | 11,61 % | 67.533.410,79    | 12,86 % | 62,615                                          | 62,573   |
| 65,010                                 | 70,000  | 557                                                      | 11,01 % | 65.420.626,19    | 12,41 % | 47                                              | 14,46 % | 99.746,44        | 5,05 %  | 557                                                      | 11,04 % | 65.320.879,75    | 12,44 % | 67,606                                          | 67,451   |
| 70,010                                 | 75,000  | 366                                                      | 7,23 %  | 41.722.731,76    | 7,91 %  | 22                                              | 6,77 %  | 6.115,14         | 0,31 %  | 366                                                      | 7,25 %  | 41.716.616,62    | 7,94 %  | 72,270                                          | 72,260   |
| 75,010                                 | 80,000  | 347                                                      | 6,86 %  | 38.921.853,85    | 7,38 %  | 24                                              | 7,38 %  | 19.891,50        | 1,01 %  | 347                                                      | 6,88 %  | 38.901.962,35    | 7,41 %  | 77,478                                          | 77,435   |
| 80,010                                 | 85,000  | 261                                                      | 5,16 %  | 29.541.006,79    | 5,60 %  | 17                                              | 5,23 %  | 45.113,29        | 2,28 %  | 261                                                      | 5,17 %  | 29.495.893,50    | 5,62 %  | 82,566                                          | 82,411   |
| 85,010                                 | 90,000  | 219                                                      | 4,33 %  | 24.969.151,09    | 4,74 %  | 25                                              | 7,69 %  | 10.277,72        | 0,52 %  | 219                                                      | 4,34 %  | 24.958.873,37    | 4,75 %  | 87,536                                          | 87,500   |
| 90,010                                 | 95,000  | 199                                                      | 3,93 %  | 23.639.654,66    | 4,48 %  | 12                                              | 3,69 %  | 4.467,69         | 0,23 %  | 199                                                      | 3,94 %  | 23.635.186,97    | 4,50 %  | 92,464                                          | 92,446   |
| 95,010                                 | 100,000 | 155                                                      | 3,06 %  | 18.963.483,35    | 3,60 %  | 18                                              | 5,54 %  | 8.706,01         | 0,44 %  | 155                                                      | 3,07 %  | 18.954.777,34    | 3,61 %  | 97,454                                          | 97,409   |
| 100,010                                | 105,000 | 110                                                      | 2,17 %  | 13.693.330,87    | 2,60 %  | 7                                               | 2,15 %  | 4.295,78         | 0,22 %  | 110                                                      | 2,18 %  | 13.689.035,09    | 2,61 %  | 102,283                                         | 102,250  |
| 105,010                                | 110,000 | 87                                                       | 1,72 %  | 10.756.525,40    | 2,04 %  | 10                                              | 3,08 %  | 6.411,26         | 0,32 %  | 87                                                       | 1,72 %  | 10.750.114,14    | 2,05 %  | 107,644                                         | 107,577  |
| 110,010                                | 115,000 | 54                                                       | 1,07 %  | 6.752.830,92     | 1,28 %  | 3                                               | 0,92 %  | 1.055,23         | 0,05 %  | 54                                                       | 1,07 %  | 6.751.775,69     | 1,29 %  | 112,476                                         | 112,458  |
| 115,010                                | 120,000 | 31                                                       | 0,61 %  | 3.981.240,23     | 0,76 %  | 6                                               | 1,85 %  | 3.058,72         | 0,15 %  | 31                                                       | 0,61 %  | 3.978.181,51     | 0,76 %  | 117,081                                         | 116,991  |
| 120,010                                | 125,000 | 17                                                       | 0,34 %  | 2.202.351,57     | 0,42 %  | 1                                               | 0,31 %  | 7.185,00         | 0,36 %  | 17                                                       | 0,34 %  | 2.195.166,57     | 0,42 %  | 122,720                                         | 122,303  |
| 125,010                                | 130,000 | 6                                                        | 0,12 %  | 784.707,85       | 0,15 %  | 0                                               | 0,00 %  | 0,00             | 0,00 %  | 6                                                        | 0,12 %  | 784.707,85       | 0,15 %  | 126,452                                         | 126,452  |
| 130,010                                | 135,000 | 7                                                        | 0,14 %  | 833.632,87       | 0,16 %  | 1                                               | 0,31 %  | 555,13           | 0,03 %  | 7                                                        | 0,14 %  | 833.077,74       | 0,16 %  | 133,401                                         | 133,310  |
| 135,010                                | 140,000 | 1                                                        | 0,02 %  | 174.755,17       | 0,03 %  | 0                                               | 0,00 %  | 0,00             | 0,00 %  | 1                                                        | 0,02 %  | 174.755,17       | 0,03 %  | 135,378                                         | 135,378  |
| 160,010                                | 165,000 | 1                                                        | 0,02 %  | 69.225,62        | 0,01 %  | 0                                               | 0,00 %  | 0,00             | 0,00 %  | 1                                                        | 0,02 %  | 69.225,62        | 0,01 %  | 161,086                                         | 161,086  |
| 165,010                                | 170,000 | 1                                                        | 0,02 %  | 107.121,05       | 0,02 %  | 1                                               | 0,31 %  | 23.057,38        | 1,17 %  | 1                                                        | 0,02 %  | 84.063,67        | 0,02 %  | 214,824                                         | 168,584  |

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|                                             |         |       |        |                |        |     |        |              |        |       |        |                |        |         |         |
|---------------------------------------------|---------|-------|--------|----------------|--------|-----|--------|--------------|--------|-------|--------|----------------|--------|---------|---------|
| 185,010                                     | 190,000 | 1     | 0,02 % | 74.870,29      | 0,01 % | 0   | 0,00 % | 0,00         | 0,00 % | 1     | 0,02 % | 74.870,29      | 0,01 % | 188,896 | 188,896 |
| Total:                                      |         | 5.059 | 100,00 | 527.147.661,98 | 100,00 | 325 | 100,00 | 1.974.341,89 | 100,00 | 5.047 | 100,00 | 525.173.320,09 | 100,00 |         |         |
| Media Ponderada / <i>Weighted Average</i> : |         |       |        |                |        |     |        |              |        |       |        |                |        | 69,405  | 69,189  |
| Media simple / <i>Average</i> :             |         |       |        | 104.199,97     |        |     |        | 6.074,90     |        |       |        | 104.056,53     |        | 65,452  | 65,289  |
| Mínimo / <i>Minimum</i> :                   |         |       |        | 60,15          |        |     |        | 50,23        |        |       |        | 60,15          |        | 0,048   | 0,048   |
| Máximo / <i>Maximum</i> :                   |         |       |        | 499.342,04     |        |     |        | 262.498,17   |        |       |        | 499.342,04     |        | 214,824 | 188,896 |