

## 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 (PTCs)*

Fecha / *Date*: 30/06/2023

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/Índice<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>  | 5.307   | 99,79         | 567.843.565,67          | 99,77         | 288  | 100,00        | 3.376.084,62            | 100,00        | 5.285   | 99,79         | 564.467.481,05          | 99,76         | 4,332%                        |  |        |       |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br><i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 5.283   | 99,34         | 564.907.716,99          | 99,25         | 287  | 99,65         | 3.375.886,51            | 99,99         | 5.261   | 99,34         | 561.531.830,48          | 99,25         | 4,337%                        | 0,792                                    | -0,100 | 2,150 |
| M. Hipotecario Conjunto de Entidades<br><i>Mortgage Market: All Institutions</i>        | 24  | 0,45          | 2.935.848,68            | 0,52          | 1  | 0,35          | 198,11                  | 0,01          | 24  | 0,45          | 2.935.650,57            | 0,52          | 3,409%                        | 0,671                                    | 0,400  | 1,500 |
| Interés Fijo<br><i>Fixed Interest</i>   | 11  | 0,21          | 1.335.520,36            | 0,23          | 0  | 0,00          | 0,00                    | 0,00          | 11  | 0,21          | 1.335.520,36            | 0,24          | 3,158%                        |  |        |       |
| <b>Total :</b>  | <b>5.318</b>  | <b>100,00</b> | <b>569.179.086,03</b>   | <b>100,00</b> | <b>288</b>   | <b>100,00</b> | <b>3.376.084,62</b>     | <b>100,00</b> | <b>5.296</b>  | <b>100,00</b> | <b>565.803.001,41</b>   | <b>100,00</b> |                               |  |        |       |
| Media Ponderada / <i>Weighted Average</i> :   |   |               |                         |               |  |               |                         |               |   |               |                         |               | 4,329%                        |  |        |       |
| Media Simple / <i>Average</i> :   |   |               | 107.028,79              |               |  |               | 11.722,52               |               |   |               | 106.835,91              |               | 4,321%                        |  |        |       |
| Mínimo / <i>Minimum</i> :   |   |               | 62,15                   |               |  |               | 0,02                    |               |   |               | 62,15                   |               | 0,258%                        |  |        |       |
| Máximo / <i>Maximum</i> :   |   |               | 506.317,56              |               |  |               | 272.638,55              |               |   |               | 506.317,56              |               | 6,550%                        |  |        |       |

Medias ponderadas por el principal pendiente de vencimiento / *Averages weighted by the outstanding principal.*  
 Tipo Interés: Tipo de interés nominal anual / *Interest Rate: Annual nominal interest rate.*