

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*: 31/12/2021

Divisa / *Currency*: EUR

| Intervalos anuales <i>Annual Intervals</i> | Saldo Vivo de Principal <i>Outstanding Principal Balance</i> | | | | Principal Vencido Impagado <i>Overdue Principal</i> | | | | Principal Pendiente Vencimiento <i>Outstanding Principal</i> | | | | Tipo Interés <i>Interest Rate</i> | Vida residual <i>Residual Life</i> |
|---|---|-------|-------------------------|-------|--|-------|-------------------------|-------|---|-------|-------------------------|-------|--------------------------------------|---|
| | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Media Pond. <i>W. Average</i> | M. Pond. Meses <i>W. Avg. Months</i> |
| 2022 | 7 | 0,12 | 32.166,79 | 0,00 | 0 | 0,00 | 0,00 | 0,00 | 7 | 0,12 | 32.166,79 | 0,00 | 0,123% | 9,005 |
| 2023 | 17 | 0,29 | 241.655,25 | 0,04 | 0 | 0,00 | 0,00 | 0,00 | 17 | 0,29 | 241.655,25 | 0,04 | 0,228% | 20,912 |
| 2024 | 18 | 0,31 | 379.236,36 | 0,06 | 1 | 0,40 | 412,40 | 0,01 | 18 | 0,31 | 378.823,96 | 0,06 | 0,332% | 30,671 |
| 2025 | 14 | 0,24 | 378.340,82 | 0,06 | 0 | 0,00 | 0,00 | 0,00 | 14 | 0,24 | 378.340,82 | 0,06 | 0,520% | 42,006 |
| 2026 | 20 | 0,34 | 658.693,91 | 0,10 | 0 | 0,00 | 0,00 | 0,00 | 20 | 0,35 | 658.693,91 | 0,10 | 0,263% | 54,762 |
| 2027 | 17 | 0,29 | 651.825,12 | 0,10 | 1 | 0,40 | 2.633,22 | 0,09 | 17 | 0,29 | 649.191,90 | 0,10 | 0,262% | 67,372 |
| 2028 | 44 | 0,76 | 2.140.815,25 | 0,32 | 1 | 0,40 | 326,03 | 0,01 | 44 | 0,76 | 2.140.489,22 | 0,32 | 0,257% | 80,302 |
| 2029 | 74 | 1,27 | 3.826.530,55 | 0,57 | 2 | 0,80 | 943,40 | 0,03 | 74 | 1,28 | 3.825.587,15 | 0,57 | 0,287% | 91,994 |
| 2030 | 22 | 0,38 | 1.111.155,74 | 0,17 | 1 | 0,40 | 500,47 | 0,02 | 22 | 0,38 | 1.110.655,27 | 0,17 | 0,250% | 100,901 |
| 2031 | 34 | 0,58 | 2.020.577,39 | 0,30 | 1 | 0,40 | 21.503,16 | 0,71 | 34 | 0,59 | 1.999.074,23 | 0,30 | 0,303% | 115,710 |
| 2032 | 51 | 0,88 | 3.563.638,07 | 0,53 | 1 | 0,40 | 509,08 | 0,02 | 51 | 0,88 | 3.563.128,99 | 0,53 | 0,600% | 126,814 |
| 2033 | 110 | 1,89 | 8.443.573,03 | 1,26 | 2 | 0,80 | 32.972,33 | 1,10 | 110 | 1,90 | 8.410.600,70 | 1,26 | 0,308% | 138,936 |
| 2034 | 195 | 3,35 | 14.939.695,27 | 2,23 | 4 | 1,61 | 2.187,35 | 0,07 | 195 | 3,36 | 14.937.507,92 | 2,24 | 0,273% | 151,119 |
| 2035 | 82 | 1,41 | 7.223.108,07 | 1,08 | 4 | 1,61 | 82.968,35 | 2,76 | 81 | 1,40 | 7.140.139,72 | 1,07 | 0,244% | 162,939 |
| 2036 | 71 | 1,22 | 6.388.480,48 | 0,95 | 6 | 2,41 | 58.545,00 | 1,95 | 71 | 1,22 | 6.329.935,48 | 0,95 | 0,270% | 174,353 |
| 2037 | 99 | 1,70 | 9.380.086,52 | 1,40 | 3 | 1,20 | 3.817,87 | 0,13 | 99 | 1,71 | 9.376.268,65 | 1,41 | 0,288% | 187,377 |
| 2038 | 374 | 6,43 | 36.734.281,95 | 5,48 | 15 | 6,02 | 38.685,10 | 1,29 | 374 | 6,45 | 36.695.596,85 | 5,50 | 0,268% | 200,062 |
| 2039 | 680 | 11,70 | 69.453.878,34 | 10,36 | 22 | 8,84 | 401.868,02 | 13,36 | 678 | 11,70 | 69.052.010,32 | 10,35 | 0,266% | 211,126 |
| 2040 | 80 | 1,38 | 8.051.091,78 | 1,20 | 2 | 0,80 | 1.082,65 | 0,04 | 80 | 1,38 | 8.050.009,13 | 1,21 | 0,263% | 222,837 |
| 2041 | 78 | 1,34 | 9.492.066,25 | 1,42 | 2 | 0,80 | 3.856,38 | 0,13 | 78 | 1,35 | 9.488.209,87 | 1,42 | 0,346% | 235,027 |
| 2042 | 101 | 1,74 | 12.176.761,52 | 1,82 | 7 | 2,81 | 143.033,62 | 4,75 | 100 | 1,73 | 12.033.727,90 | 1,80 | 0,251% | 246,617 |
| 2043 | 269 | 4,63 | 32.600.374,73 | 4,86 | 13 | 5,22 | 74.404,40 | 2,47 | 269 | 4,64 | 32.525.970,33 | 4,88 | 0,259% | 260,080 |
| 2044 | 453 | 7,79 | 55.184.822,30 | 8,23 | 18 | 7,23 | 13.245,08 | 0,44 | 453 | 7,81 | 55.171.577,22 | 8,27 | 0,287% | 271,162 |
| 2045 | 90 | 1,55 | 11.422.350,59 | 1,70 | 7 | 2,81 | 202.661,06 | 6,74 | 89 | 1,54 | 11.219.689,53 | 1,68 | 0,311% | 282,846 |
| 2046 | 110 | 1,89 | 14.964.843,54 | 2,23 | 8 | 3,21 | 134.250,74 | 4,46 | 109 | 1,88 | 14.830.592,80 | 2,22 | 0,283% | 295,532 |
| 2047 | 186 | 3,20 | 26.973.331,30 | 4,02 | 11 | 4,42 | 453.857,91 | 15,09 | 184 | 3,17 | 26.519.473,39 | 3,97 | 0,325% | 306,430 |
| 2048 | 1.129 | 19,42 | 145.886.138,27 | 21,77 | 64 | 25,70 | 772.403,84 | 25,68 | 1.123 | 19,37 | 145.113.734,43 | 21,75 | 0,301% | 320,061 |
| 2049 | 1.379 | 23,72 | 184.502.982,60 | 27,53 | 52 | 20,88 | 560.425,23 | 18,63 | 1.376 | 23,74 | 183.942.557,37 | 27,57 | 0,361% | 330,686 |
| 2050 | 10 | 0,17 | 1.348.307,24 | 0,20 | 1 | 0,40 | 1.200,62 | 0,04 | 10 | 0,17 | 1.347.106,62 | 0,20 | 0,586% | 338,660 |

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.*

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*: 31/12/2021

Divisa / *Currency*: EUR

| Intervalos anuales <i>Annual Intervals</i> | Saldo Vivo de Principal <i>Outstanding Principal Balance</i> | | | | Principal Vencido Impagado <i>Overdue Principal</i> | | | | Principal Pendiente Vencimiento <i>Outstanding Principal</i> | | | | Tipo Interés <i>Interest Rate</i> | Vida residual <i>Residual Life</i> |
|---|---|--------|-------------------------|--------|--|--------|-------------------------|--------|---|--------|-------------------------|--------|--------------------------------------|---|
| | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Media Pond. <i>W. Average</i> | M. Pond. Meses <i>W. Avg. Months</i> |
| Total : | 5.814 | 100,00 | 670.170.809,03 | 100,00 | 249 | 100,00 | 3.008.293,31 | 100,00 | 5.797 | 100,00 | 667.162.515,72 | 100,00 | | |
| Media Ponderada / <i>Weighted Average</i> : | | | | | | | | | | | | | 0,309% | 276,731 |
| Media Simple / <i>Average</i> : | | | 115.268,46 | | | | 12.081,50 | | | | 115.087,55 | | 0,319% | 262,808 |
| Mínimo / <i>Minimum</i> : | | | 372,77 | | | | 14,62 | | | | 372,77 | | 0,000% | 31/05/2022 |
| Máximo / <i>Maximum</i> : | | | 530.665,93 | | | | 272.638,55 | | | | 530.665,93 | | 6,550% | 30/09/2050 |