

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 (CTHs) / Residential mortgage loans (PTCs)

Fecha / Date: 31/07/2023

Divisa / Currency: EUR

| Intervalos de %CLTV %CLTV Intervals | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | %CLTV Media Ponderada Weighted Average % CLTV | | |
|--|--|-----|------------------|---------------|---|----|------------------|--------------|--|-----|------------------|---------------|--|----------|---------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | SVP / OPB | PPV / OP | |
| 0,01 | 5,00 | 52 | 0,98 | 3.065.547,79 | 0,54 | 22 | 6,77 | 2.918.955,11 | 86,09 | 30 | 0,57 | 146.592,68 | 0,03 | 104,502 | 3,319 |
| 5,01 | 10,00 | 32 | 0,60 | 438.996,55 | 0,08 | 2 | 0,62 | 466,34 | 0,01 | 32 | 0,61 | 438.530,21 | 0,08 | 7,791 | 7,781 |
| 10,01 | 15,00 | 32 | 0,60 | 915.378,35 | 0,16 | 0 | 0,00 | 0,00 | 0,00 | 32 | 0,61 | 915.378,35 | 0,16 | 12,869 | 12,869 |
| 15,01 | 20,00 | 37 | 0,70 | 1.240.235,67 | 0,22 | 1 | 0,31 | 867,47 | 0,03 | 37 | 0,70 | 1.239.368,20 | 0,22 | 17,778 | 17,765 |
| 20,01 | 25,00 | 64 | 1,21 | 2.779.735,33 | 0,49 | 1 | 0,31 | 142,46 | 0,00 | 64 | 1,21 | 2.779.592,87 | 0,50 | 22,507 | 22,506 |
| 25,01 | 30,00 | 67 | 1,27 | 3.506.756,34 | 0,62 | 5 | 1,54 | 2.327,33 | 0,07 | 67 | 1,27 | 3.504.429,01 | 0,62 | 28,121 | 28,101 |
| 30,01 | 35,00 | 96 | 1,81 | 5.427.234,65 | 0,96 | 2 | 0,62 | 459,68 | 0,01 | 96 | 1,82 | 5.426.774,97 | 0,97 | 32,629 | 32,626 |
| 35,01 | 40,00 | 114 | 2,15 | 7.347.918,19 | 1,30 | 2 | 0,62 | 5.199,79 | 0,15 | 114 | 2,16 | 7.342.718,40 | 1,31 | 37,610 | 37,580 |
| 40,01 | 45,00 | 174 | 3,29 | 14.388.209,36 | 2,55 | 6 | 1,85 | 46.481,48 | 1,37 | 174 | 3,30 | 14.341.727,88 | 2,55 | 42,837 | 42,658 |
| 45,01 | 50,00 | 302 | 5,71 | 27.254.382,69 | 4,83 | 9 | 2,77 | 36.142,18 | 1,07 | 302 | 5,73 | 27.218.240,51 | 4,85 | 47,788 | 47,704 |
| 50,01 | 55,00 | 353 | 6,67 | 34.697.961,69 | 6,14 | 12 | 3,69 | 33.618,86 | 0,99 | 353 | 6,70 | 34.664.342,83 | 6,18 | 52,740 | 52,675 |
| 55,01 | 60,00 | 602 | 11,38 | 65.694.459,95 | 11,63 | 29 | 8,92 | 40.890,30 | 1,21 | 602 | 11,42 | 65.653.569,65 | 11,70 | 57,726 | 57,689 |
| 60,01 | 65,00 | 619 | 11,70 | 72.557.343,67 | 12,85 | 31 | 9,54 | 29.111,87 | 0,86 | 619 | 11,75 | 72.528.231,80 | 12,92 | 62,624 | 62,597 |
| 65,01 | 70,00 | 575 | 10,87 | 69.010.048,01 | 12,22 | 41 | 12,62 | 70.198,79 | 2,07 | 575 | 10,91 | 68.939.849,22 | 12,28 | 67,511 | 67,434 |
| 70,01 | 75,00 | 430 | 8,13 | 49.798.090,81 | 8,82 | 29 | 8,92 | 79.748,62 | 2,35 | 430 | 8,16 | 49.718.342,19 | 8,86 | 72,294 | 72,119 |
| 75,01 | 80,00 | 349 | 6,59 | 39.717.895,52 | 7,03 | 23 | 7,08 | 26.364,71 | 0,78 | 349 | 6,62 | 39.691.530,81 | 7,07 | 77,522 | 77,465 |
| 80,01 | 85,00 | 316 | 5,97 | 36.693.917,92 | 6,50 | 16 | 4,92 | 32.456,03 | 0,96 | 316 | 6,00 | 36.661.461,89 | 6,53 | 82,372 | 82,278 |
| 85,01 | 90,00 | 244 | 4,61 | 26.782.051,35 | 4,74 | 28 | 8,62 | 12.741,24 | 0,38 | 244 | 4,63 | 26.769.310,11 | 4,77 | 87,411 | 87,368 |
| 90,01 | 95,00 | 204 | 3,85 | 25.030.356,30 | 4,43 | 16 | 4,92 | 3.752,13 | 0,11 | 204 | 3,87 | 25.026.604,17 | 4,46 | 92,550 | 92,536 |
| 95,01 | 100,00 | 187 | 3,53 | 22.512.756,48 | 3,99 | 12 | 3,69 | 3.385,79 | 0,10 | 187 | 3,55 | 22.509.370,69 | 4,01 | 97,350 | 97,335 |
| 100,01 | 105,00 | 166 | 3,14 | 20.577.744,37 | 3,64 | 9 | 2,77 | 2.963,92 | 0,09 | 166 | 3,15 | 20.574.780,45 | 3,67 | 102,416 | 102,401 |
| 105,01 | 110,00 | 87 | 1,64 | 11.231.785,10 | 1,99 | 8 | 2,46 | 8.044,21 | 0,24 | 87 | 1,65 | 11.223.740,89 | 2,00 | 107,599 | 107,519 |
| 110,01 | 115,00 | 88 | 1,66 | 11.447.789,79 | 2,03 | 7 | 2,15 | 6.625,18 | 0,20 | 88 | 1,67 | 11.441.164,61 | 2,04 | 112,376 | 112,309 |
| 115,01 | 120,00 | 52 | 0,98 | 6.185.957,80 | 1,10 | 7 | 2,15 | 2.979,64 | 0,09 | 52 | 0,99 | 6.182.978,16 | 1,10 | 117,451 | 117,394 |
| 120,01 | 125,00 | 24 | 0,45 | 3.187.701,29 | 0,56 | 3 | 0,92 | 4.452,97 | 0,13 | 24 | 0,46 | 3.183.248,32 | 0,57 | 122,850 | 122,670 |
| 125,01 | 130,00 | 14 | 0,26 | 1.842.099,13 | 0,33 | 1 | 0,31 | 218,52 | 0,01 | 14 | 0,27 | 1.841.880,61 | 0,33 | 127,351 | 127,336 |
| 130,01 | 135,00 | 5 | 0,09 | 663.231,99 | 0,12 | 0 | 0,00 | 0,00 | 0,00 | 5 | 0,09 | 663.231,99 | 0,12 | 133,084 | 133,084 |
| 135,01 | 140,00 | 4 | 0,08 | 501.055,28 | 0,09 | 1 | 0,31 | 383,41 | 0,01 | 4 | 0,08 | 500.671,87 | 0,09 | 136,876 | 136,773 |
| 160,01 | 165,00 | 1 | 0,02 | 69.965,65 | 0,01 | 0 | 0,00 | 0,00 | 0,00 | 1 | 0,02 | 69.965,65 | 0,01 | 162,808 | 162,808 |
| 170,01 | 175,00 | 1 | 0,02 | 107.121,05 | 0,02 | 1 | 0,31 | 21.271,19 | 0,63 | 1 | 0,02 | 85.849,86 | 0,02 | 214,824 | 172,166 |

Medias ponderadas por el saldo vivo de principal (SVP) y por el principal pendiente de vencimiento (PPV).
Averages weighted by the outstanding principal balance (OPB) and by the outstanding principal (OP).

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Fecha / *Date*: 31/07/2023

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| Intervalos de %CLTV %CLTV Intervals | Saldo Vivo de Principal <i>Outstanding Principal Balance</i> | | | | Principal Vencido Impagado <i>Overdue Principal</i> | | | | Principal Pendiente Vencimiento <i>Outstanding Principal</i> | | | | %CLTV Media Ponderada <i>Weighted Average % CLTV</i> | |
|--|---|---------------|-----------------------|---------------|--|---------------|---------------------|---------------|---|---------------|-----------------------|---------------|---|----------------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | SVP / OPB | PPV / OP |
| 205,01 210,00 | 1 | 0,02 | 75.958,36 | 0,01 | 1 | 0,31 | 146,19 | 0,00 | 1 | 0,02 | 75.812,17 | 0,01 | 206,107 | 205,710 |
| Total : | 5.292 | 100,00 | 564.749.686,43 | 100,00 | 325 | 100,00 | 3.390.395,41 | 100,00 | 5.270 | 100,00 | 561.359.291,02 | 100,00 | | |
| Media Ponderada / <i>Weighted Average</i> : | | | | | | | | | | | | | 71,588 | 71,317 |
| Media Simple / <i>Average</i> : | | | 106.717,63 | | | | 10.431,99 | | | | 106.519,79 | | 67,752 | 67,269 |
| Mínimo / <i>Minimum</i> : | | | 61,90 | | | | 54,14 | | | | 61,90 | | 0,051 | 0,051 |
| Máximo / <i>Maximum</i> : | | | 505.411,31 | | | | 272.638,55 | | | | 505.411,31 | | 214,824 | 205,710 |