

## 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: 31/08/2023

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 / OPB  | PPV / OP |         |
| 0,01                                   | 5,00   | 57  | 1,08             | 3.169.532,40  | 0,57  | 23 | 6,80             | 3.006.379,22 | 86,25  | 34  | 0,65             | 163.153,18    | 0,03   | 102,378  | 3,424   |
| 5,01                                   | 10,00  | 28  | 0,53             | 402.018,11    | 0,07  | 2  | 0,59             | 466,05       | 0,01   | 28  | 0,53             | 401.552,06    | 0,07   | 7,797    | 7,787   |
| 10,01                                  | 15,00  | 32  | 0,61             | 905.457,48    | 0,16  | 0  | 0,00             | 0,00         | 0,00   | 32  | 0,61             | 905.457,48    | 0,16   | 12,690   | 12,690  |
| 15,01                                  | 20,00  | 38  | 0,72             | 1.293.738,99  | 0,23  | 0  | 0,00             | 0,00         | 0,00   | 38  | 0,72             | 1.293.738,99  | 0,23   | 17,719   | 17,719  |
| 20,01                                  | 25,00  | 62  | 1,18             | 2.680.307,91  | 0,48  | 2  | 0,59             | 462,41       | 0,01   | 62  | 1,18             | 2.679.845,50  | 0,48   | 22,402   | 22,398  |
| 25,01                                  | 30,00  | 71  | 1,35             | 3.647.160,55  | 0,65  | 5  | 1,48             | 1.759,03     | 0,05   | 71  | 1,35             | 3.645.401,52  | 0,65   | 28,031   | 28,017  |
| 30,01                                  | 35,00  | 94  | 1,79             | 5.287.996,88  | 0,94  | 2  | 0,59             | 700,83       | 0,02   | 94  | 1,79             | 5.287.296,05  | 0,95   | 32,555   | 32,551  |
| 35,01                                  | 40,00  | 122 | 2,32             | 7.950.775,22  | 1,42  | 4  | 1,18             | 6.863,00     | 0,20   | 122 | 2,33             | 7.943.912,22  | 1,43   | 37,602   | 37,567  |
| 40,01                                  | 45,00  | 181 | 3,44             | 15.234.889,82 | 2,72  | 6  | 1,78             | 47.563,83    | 1,36   | 181 | 3,45             | 15.187.325,99 | 2,73   | 42,901   | 42,730  |
| 45,01                                  | 50,00  | 298 | 5,66             | 26.547.500,33 | 4,74  | 16 | 4,73             | 39.754,20    | 1,14   | 298 | 5,68             | 26.507.746,13 | 4,76   | 47,784   | 47,691  |
| 50,01                                  | 55,00  | 356 | 6,76             | 35.041.091,24 | 6,26  | 14 | 4,14             | 35.033,11    | 1,01   | 356 | 6,79             | 35.006.058,13 | 6,29   | 52,752   | 52,685  |
| 55,01                                  | 60,00  | 596 | 11,32            | 65.107.061,59 | 11,62   | 32 | 9,47             | 42.650,93    | 1,22   | 596 | 11,37            | 65.064.410,66 | 11,69  | 57,713   | 57,674  |
| 60,01                                  | 65,00  | 621 | 11,79            | 72.796.304,71 | 13,00   | 31 | 9,17             | 29.761,05    | 0,85   | 621 | 11,85            | 72.766.543,66 | 13,07  | 62,614   | 62,586  |
| 65,01                                  | 70,00  | 568 | 10,79            | 67.803.490,88 | 12,11   | 41 | 12,13            | 62.938,25    | 1,81   | 568 | 10,84            | 67.740.552,63 | 12,17  | 67,513   | 67,443  |
| 70,01                                  | 75,00  | 426 | 8,09             | 49.337.732,67 | 8,81  | 25 | 7,40             | 79.321,98    | 2,28   | 426 | 8,13             | 49.258.410,69 | 8,85   | 72,305   | 72,130  |
| 75,01                                  | 80,00  | 341 | 6,48             | 38.696.323,53 | 6,91  | 24 | 7,10             | 27.630,86    | 0,79   | 341 | 6,51             | 38.668.692,67 | 6,95   | 77,539   | 77,478  |
| 80,01                                  | 85,00  | 313 | 5,94             | 36.315.857,17 | 6,48  | 17 | 5,03             | 33.242,01    | 0,95   | 313 | 5,97             | 36.282.615,16 | 6,52   | 82,421   | 82,324  |
| 85,01                                  | 90,00  | 238 | 4,52             | 25.926.881,91 | 4,63  | 26 | 7,69             | 12.958,52    | 0,37   | 238 | 4,54             | 25.913.923,39 | 4,66   | 87,449   | 87,404  |
| 90,01                                  | 95,00  | 199 | 3,78             | 24.414.217,57 | 4,36  | 17 | 5,03             | 4.086,01     | 0,12   | 199 | 3,80             | 24.410.131,56 | 4,39   | 92,501   | 92,486  |
| 95,01                                  | 100,00   | 186 | 3,53             | 22.465.117,60 | 4,01  | 13 | 3,85             | 4.446,27     | 0,13   | 186 | 3,55             | 22.460.671,33 | 4,04   | 97,309   | 97,290  |
| 100,01                                 | 105,00   | 166 | 3,15             | 20.649.852,44 | 3,69  | 10 | 2,96             | 3.730,12     | 0,11   | 166 | 3,17             | 20.646.122,32 | 3,71   | 102,400  | 102,382 |
| 105,01                                 | 110,00   | 87  | 1,65             | 10.948.454,83 | 1,95  | 9  | 2,66             | 8.674,62     | 0,25   | 87  | 1,66             | 10.939.780,21 | 1,97   | 107,580  | 107,492 |
| 110,01                                 | 115,00   | 87  | 1,65             | 11.346.773,24 | 2,03  | 6  | 1,78             | 6.745,47     | 0,19   | 87  | 1,66             | 11.340.027,77 | 2,04   | 112,331  | 112,261 |
| 115,01                                 | 120,00   | 49  | 0,93             | 5.879.194,44  | 1,05  | 7  | 2,07             | 3.391,76     | 0,10   | 49  | 0,93             | 5.875.802,68  | 1,06   | 117,457  | 117,389 |
| 120,01                                 | 125,00   | 24  | 0,46             | 3.136.140,51  | 0,56  | 3  | 0,89             | 4.914,30     | 0,14   | 24  | 0,46             | 3.131.226,21  | 0,56   | 122,896  | 122,695 |
| 125,01                                 | 130,00   | 13  | 0,25             | 1.722.491,07  | 0,31  | 0  | 0,00             | 0,00         | 0,00   | 13  | 0,25             | 1.722.491,07  | 0,31   | 127,263  | 127,263 |
| 130,01                                 | 135,00   | 5   | 0,09             | 662.368,78    | 0,12  | 1  | 0,30             | 153,75       | 0,00   | 5   | 0,10             | 662.215,03    | 0,12   | 132,910  | 132,880 |
| 135,01                                 | 140,00   | 4   | 0,08             | 500.507,39    | 0,09  | 1  | 0,30             | 576,15       | 0,02   | 4   | 0,08             | 499.931,24    | 0,09   | 136,727  | 136,572 |
| 160,01                                 | 165,00   | 1   | 0,02             | 69.856,63     | 0,01  | 0  | 0,00             | 0,00         | 0,00   | 1   | 0,02             | 69.856,63     | 0,01   | 162,554  | 162,554 |
| 170,01                                 | 175,00   | 1   | 0,02             | 107.121,05    | 0,02  | 1  | 0,30             | 21.525,79    | 0,62   | 1   | 0,02             | 85.595,26     | 0,02   | 214,824  | 171,656 |

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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| Intervalos de %CLTV<br>%CLTV Intervals      | 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> |               |                       |               | %CLTV Media Ponderada<br><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          | 75.665,45             | 0,01          | 0  | 0,00          | 0,00                | 0,00          | 1   | 0,02          | 75.665,45             | 0,01          | 205,312   | 205,312        |
| <b>Total :</b>                              | <b>5.265</b>  | <b>100,00</b> | <b>560.121.882,39</b> | <b>100,00</b> | <b>338</b>   | <b>100,00</b> | <b>3.485.729,52</b> | <b>100,00</b> | <b>5.242</b>  | <b>100,00</b> | <b>556.636.152,87</b> | <b>100,00</b> |   |                |
| <b>Media Ponderada / Weighted Average :</b> |   |               |                       |               |  |               |                     |               |   |               |                       |               | <b>71,414</b>   | <b>71,143</b>  |
| <b>Media Simple / Average :</b>             |   |               | <b>106.385,92</b>     |               |  |               | <b>10.312,81</b>    |               |   |               | <b>106.187,74</b>     |               | <b>67,545</b>   | <b>67,048</b>  |
| <b>Mínimo / Minimum :</b>                   |   |               | <b>42,67</b>          |               |  |               | <b>54,38</b>        |               |   |               | <b>42,67</b>          |               | <b>0,022</b>  | <b>0,022</b>   |
| <b>Máximo / Maximum :</b>                   |   |               | <b>504.502,01</b>     |               |  |               | <b>272.638,55</b>   |               |   |               | <b>504.502,01</b>     |               | <b>214,824</b>  | <b>205,312</b> |