

BBVA RMBS 9 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitized Assets

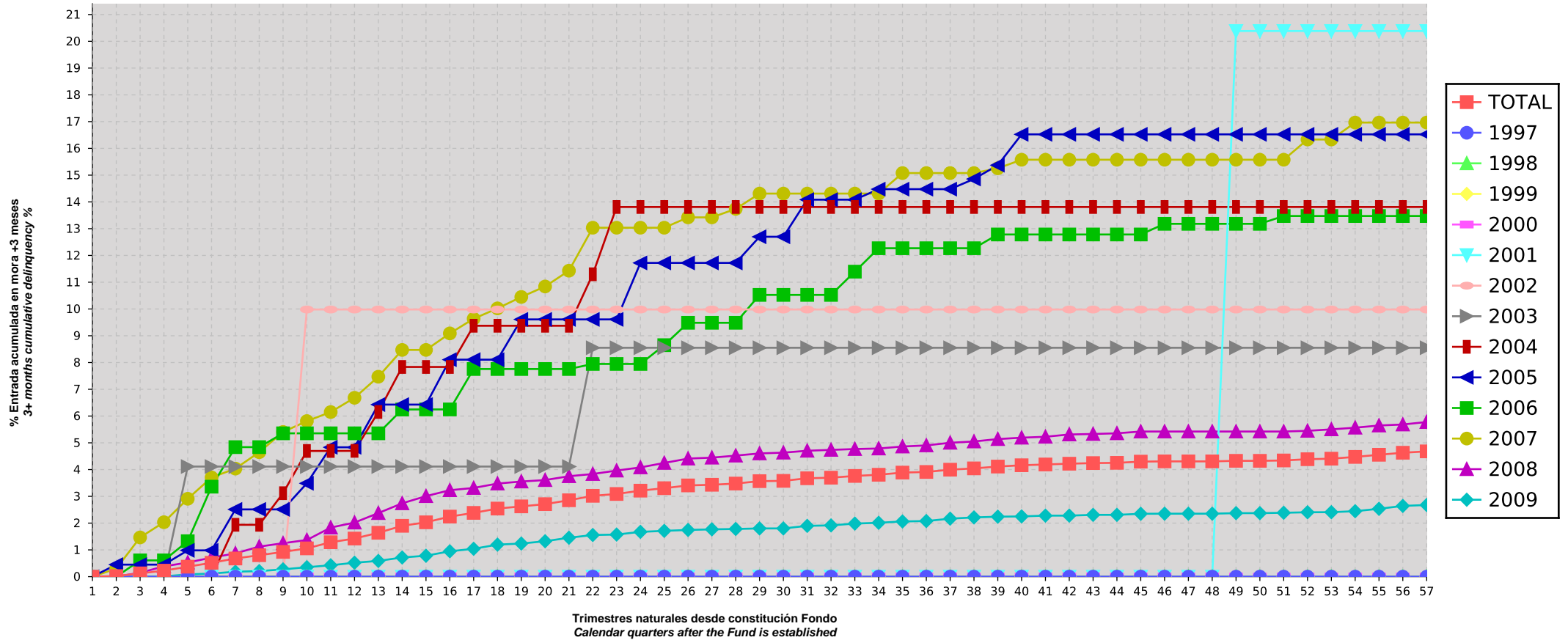
Análisis de Morosidad: Tasa de entrada acumulada en mora +3 meses (trimestres naturales desde constitución Fondo) - Detalle por años origenación activos
Delinquency analysis: 3+ months cumulative delinquency rate (calendar quarters after the Fund is established) - Detailed by asset origination years

Activos / Assets: Préstamos hipotecarios vivienda (PHs/CTHs) / Residential mortgage loans (PTCs/MCs)

Fecha / Date: 31/05/2024

Divisa / Currency: EUR

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| Origenación activo Asset origination | TOTAL | 1997 | 1998 | 1999 | 2000 | 2001 | 2002 | 2003 | 2004 | 2005 | 2006 | 2007 | 2008 | 2009 |
|---|-----------|---------|---------|---------|---------|---------|---------|---------|----------|-----------|----------|-----------|-----------|----------|
| Principal titulizado (mill. €) Principal securitised (€ million) | 1.295,101 | 0,252 | 0,000 | 0,101 | 0,140 | 0,581 | 1,134 | 1,966 | 7,655 | 15,468 | 22,756 | 45,422 | 442,645 | 756,981 |
| Nº activos / Nº. of assets | 7.549 | 1 | 0 | 1 | 1 | 2 | 8 | 14 | 47 | 88 | 116 | 223 | 2.655 | 4.393 |
| 1 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 |
| 2 | 0,02% 3 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,45% 1 | 0,00% 0 | 0,30% 1 | 0,00% 0 | 0,01% 1 |
| 3 | 0,12% 9 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,45% 1 | 0,61% 1 | 1,47% 3 | 0,15% 3 | 0,01% 1 |
| 4 | 0,22% 16 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,45% 1 | 0,61% 1 | 2,03% 4 | 0,38% 9 | 0,01% 1 |
| 5 | 0,37% 29 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 4,11% 1 | 0,00% 0 | 0,98% 2 | 1,32% 2 | 2,91% 6 | 0,53% 14 | 0,08% 4 |
| 6 | 0,52% 41 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 4,11% 1 | 0,00% 0 | 0,98% 2 | 3,36% 4 | 3,71% 8 | 0,71% 21 | 0,12% 5 |
| 7 | 0,68% 55 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 4,11% 1 | 1,94% 1 | 2,51% 3 | 4,84% 6 | 4,04% 9 | 0,87% 26 | 0,18% 9 |
| 8 | 0,80% 65 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 4,11% 1 | 1,94% 1 | 2,51% 3 | 4,84% 6 | 4,65% 11 | 1,12% 33 | 0,21% 10 |
| 9 | 0,92% 75 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 4,11% 1 | 3,12% 2 | 2,51% 3 | 5,35% 7 | 5,41% 13 | 1,25% 36 | 0,27% 13 |
| 10 | 1,06% 87 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 9,98% 1 | 4,11% 1 | 4,70% 3 | 3,49% 4 | 5,35% 7 | 5,81% 14 | 1,37% 39 | 0,35% 18 |
| 11 | 1,28% 105 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 9,98% 1 | 4,11% 1 | 4,70% 3 | 4,83% 5 | 5,35% 7 | 6,15% 15 | 1,83% 52 | 0,42% 21 |
| 12 | 1,42% 119 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 9,98% 1 | 4,11% 1 | 4,70% 4 | 4,83% 5 | 5,35% 7 | 6,68% 17 | 2,02% 58 | 0,52% 26 |
| 13 | 1,64% 139 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 9,98% 1 | 4,11% 1 | 6,15% 5 | 6,43% 6 | 5,35% 7 | 7,47% 20 | 2,37% 68 | 0,59% 31 |
| 14 | 1,90% 163 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 9,98% 1 | 4,11% 1 | 7,83% 6 | 6,43% 6 | 6,24% 8 | 8,47% 22 | 2,74% 79 | 0,72% 40 |
| 15 | 2,03% 178 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 9,98% 1 | 4,11% 1 | 7,83% 6 | 6,43% 6 | 6,25% 9 | 8,47% 23 | 3,01% 88 | 0,78% 44 |
| 16 | 2,24% 196 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 9,98% 1 | 4,11% 1 | 7,83% 6 | 8,11% 7 | 6,25% 9 | 9,09% 25 | 3,23% 94 | 0,95% 53 |
| 17 | 2,38% 207 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 9,98% 1 | 4,11% 1 | 9,37% 7 | 8,11% 7 | 7,76% 11 | 9,64% 26 | 3,31% 97 | 1,04% 57 |
| 18 | 2,54% 221 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 9,98% 1 | 4,11% 1 | 9,37% 7 | 8,11% 7 | 7,76% 11 | 10,02% 27 | 3,48% 103 | 1,20% 64 |
| 19 | 2,63% 228 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 9,98% 1 | 4,11% 1 | 9,37% 7 | 9,61% 8 | 7,76% 11 | 10,45% 28 | 3,55% 106 | 1,24% 66 |
| 20 | 2,71% 236 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 9,98% 1 | 4,11% 1 | 9,37% 7 | 9,61% 8 | 7,76% 11 | 10,84% 29 | 3,61% 108 | 1,32% 71 |
| 21 | 2,85% 249 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 9,98% 1 | 4,11% 1 | 9,37% 7 | 9,61% 8 | 7,76% 11 | 11,43% 31 | 3,75% 113 | 1,45% 77 |
| 22 | 3,02% 264 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 9,98% 1 | 8,55% 2 | 11,30% 8 | 9,61% 8 | 7,95% 12 | 13,04% 35 | 3,83% 116 | 1,56% 82 |
| 23 | 3,09% 270 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 9,98% 1 | 8,55% 2 | 13,81% 9 | 9,61% 8 | 7,95% 12 | 13,04% 35 | 3,96% 120 | 1,57% 83 |
| 24 | 3,21% 280 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 9,98% 1 | 8,55% 2 | 13,81% 9 | 11,72% 10 | 7,95% 12 | 13,04% 35 | 4,08% 124 | 1,67% 87 |
| 25 | 3,30% 287 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 9,98% 1 | 8,55% 2 | 13,81% 9 | 11,72% 10 | 8,65% 13 | 13,04% 35 | 4,25% 128 | 1,71% 89 |

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| | TOTAL | 1997 | 1998 | 1999 | 2000 | 2001 | 2002 | 2003 | 2004 | 2005 | 2006 | 2007 | 2008 | 2009 |
|----|-----------|---------|---------|---------|---------|----------|---------|---------|----------|-----------|-----------|-----------|-----------|-----------|
| 26 | 3,41% 296 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 9,98% 1 | 8,55% 2 | 13,81% 9 | 11,72% 10 | 9,48% 14 | 13,42% 36 | 4,41% 133 | 1,74% 91 |
| 27 | 3,43% 299 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 9,98% 1 | 8,55% 2 | 13,81% 9 | 11,72% 10 | 9,48% 14 | 13,42% 36 | 4,45% 134 | 1,77% 93 |
| 28 | 3,48% 303 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 9,98% 1 | 8,55% 2 | 13,81% 9 | 11,72% 10 | 9,48% 14 | 13,74% 37 | 4,52% 136 | 1,78% 94 |
| 29 | 3,57% 311 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 9,98% 1 | 8,55% 2 | 13,81% 9 | 12,70% 11 | 10,53% 16 | 14,31% 38 | 4,60% 139 | 1,80% 95 |
| 30 | 3,58% 312 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 9,98% 1 | 8,55% 2 | 13,81% 9 | 12,70% 11 | 10,53% 16 | 14,31% 38 | 4,63% 140 | 1,80% 95 |
| 31 | 3,68% 321 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 9,98% 1 | 8,55% 2 | 13,81% 9 | 14,08% 12 | 10,53% 16 | 14,31% 38 | 4,70% 143 | 1,90% 100 |
| 32 | 3,70% 323 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 9,98% 1 | 8,55% 2 | 13,81% 9 | 14,08% 12 | 10,53% 16 | 14,31% 38 | 4,74% 144 | 1,92% 101 |
| 33 | 3,76% 328 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 9,98% 1 | 8,55% 2 | 13,81% 9 | 14,08% 12 | 11,39% 17 | 14,31% 38 | 4,77% 145 | 1,98% 104 |
| 34 | 3,81% 333 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 9,98% 1 | 8,55% 2 | 13,81% 9 | 14,48% 13 | 12,27% 18 | 14,31% 38 | 4,79% 146 | 2,01% 106 |
| 35 | 3,89% 341 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 9,98% 1 | 8,55% 2 | 13,81% 9 | 14,48% 13 | 12,27% 18 | 15,08% 40 | 4,86% 149 | 2,06% 109 |
| 36 | 3,91% 345 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 9,98% 1 | 8,55% 2 | 13,81% 9 | 14,48% 13 | 12,27% 18 | 15,08% 40 | 4,90% 151 | 2,08% 111 |
| 37 | 4,00% 355 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 9,98% 1 | 8,55% 2 | 13,81% 9 | 14,48% 13 | 12,27% 18 | 15,08% 40 | 5,00% 155 | 2,17% 117 |
| 38 | 4,04% 360 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 9,98% 1 | 8,55% 2 | 13,81% 9 | 14,86% 14 | 12,27% 18 | 15,08% 40 | 5,05% 157 | 2,21% 119 |
| 39 | 4,11% 368 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 9,98% 1 | 8,55% 2 | 13,81% 9 | 15,37% 15 | 12,78% 19 | 15,26% 41 | 5,14% 160 | 2,24% 121 |
| 40 | 4,16% 373 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 9,98% 1 | 8,55% 2 | 13,81% 9 | 16,52% 17 | 12,78% 19 | 15,58% 42 | 5,19% 161 | 2,25% 122 |
| 41 | 4,19% 377 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 9,98% 1 | 8,55% 2 | 13,81% 9 | 16,52% 17 | 12,78% 19 | 15,58% 42 | 5,23% 163 | 2,28% 124 |
| 42 | 4,22% 380 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 9,98% 1 | 8,55% 2 | 13,81% 9 | 16,52% 17 | 12,78% 19 | 15,58% 42 | 5,31% 166 | 2,28% 124 |
| 43 | 4,24% 383 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 9,98% 1 | 8,55% 2 | 13,81% 9 | 16,52% 17 | 12,78% 19 | 15,58% 42 | 5,33% 167 | 2,31% 126 |
| 44 | 4,25% 384 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 9,98% 1 | 8,55% 2 | 13,81% 9 | 16,52% 17 | 12,78% 19 | 15,58% 42 | 5,36% 168 | 2,31% 126 |
| 45 | 4,30% 388 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 9,98% 1 | 8,55% 2 | 13,81% 9 | 16,52% 17 | 12,78% 19 | 15,58% 42 | 5,42% 171 | 2,35% 127 |
| 46 | 4,31% 390 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 9,98% 1 | 8,55% 2 | 13,81% 9 | 16,52% 17 | 13,18% 20 | 15,58% 42 | 5,42% 171 | 2,35% 128 |
| 47 | 4,31% 390 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 9,98% 1 | 8,55% 2 | 13,81% 9 | 16,52% 17 | 13,18% 20 | 15,58% 42 | 5,42% 171 | 2,35% 128 |
| 48 | 4,31% 390 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 9,98% 1 | 8,55% 2 | 13,81% 9 | 16,52% 17 | 13,18% 20 | 15,58% 42 | 5,42% 171 | 2,35% 128 |
| 49 | 4,33% 393 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 20,38% 1 | 9,98% 1 | 8,55% 2 | 13,81% 9 | 16,52% 17 | 13,18% 20 | 15,58% 42 | 5,42% 171 | 2,37% 130 |
| 50 | 4,33% 393 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 20,38% 1 | 9,98% 1 | 8,55% 2 | 13,81% 9 | 16,52% 17 | 13,18% 20 | 15,58% 42 | 5,42% 171 | 2,37% 130 |
| 51 | 4,34% 395 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 20,38% 1 | 9,98% 1 | 8,55% 2 | 13,81% 9 | 16,52% 17 | 13,47% 21 | 15,58% 42 | 5,42% 171 | 2,39% 131 |
| 52 | 4,39% 399 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 20,38% 1 | 9,98% 1 | 8,55% 2 | 13,81% 9 | 16,52% 17 | 13,47% 21 | 16,33% 44 | 5,45% 172 | 2,41% 132 |
| 53 | 4,41% 402 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 20,38% 1 | 9,98% 1 | 8,55% 2 | 13,81% 9 | 16,52% 17 | 13,47% 21 | 16,33% 44 | 5,50% 174 | 2,41% 133 |
| 54 | 4,47% 410 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 20,38% 1 | 9,98% 1 | 8,55% 2 | 13,81% 9 | 16,52% 17 | 13,47% 21 | 16,96% 46 | 5,57% 177 | 2,45% 136 |
| 55 | 4,55% 418 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 20,38% 1 | 9,98% 1 | 8,55% 2 | 13,81% 9 | 16,52% 17 | 13,47% 21 | 16,96% 46 | 5,65% 180 | 2,54% 141 |
| 56 | 4,63% 427 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 20,38% 1 | 9,98% 1 | 8,55% 2 | 13,81% 9 | 16,52% 17 | 13,47% 21 | 16,96% 46 | 5,68% 182 | 2,64% 148 |
| 57 | 4,68% 432 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 20,38% 1 | 9,98% 1 | 8,55% 2 | 13,81% 9 | 16,52% 17 | 13,47% 21 | 16,96% 46 | 5,78% 185 | 2,68% 150 |

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