

# BBVA RMBS 23 Fondo de Titulización

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Intervalos de Tipos de Interés Nominal Anual/ Distribution by Nominal Annual Interest Rate Intervals

Activos / Assets: Préstamos hipotecarios vivienda (PHs/CTHs) / Residential mortgage loans (PTCs/MCs)  
Fecha / Date: 30/06/2025  
Divisa / Currency: EUR

| Intervalos de Tipos de Interés<br>Interest Rate Intervals | Saldo Vivo de Principal<br>Outstanding Principal Balance |        |                  |                  | Principal Vencido Impagado<br>Overdue Principal |       |                  |            | Principal Pendiente Vencimiento<br>Outstanding Principal |        |                  |                  | % Tipo de Interés<br>% Interest Rate |       |       |
|-----------------------------------------------------------|----------------------------------------------------------|--------|------------------|------------------|-------------------------------------------------|-------|------------------|------------|----------------------------------------------------------|--------|------------------|------------------|--------------------------------------|-------|-------|
|                                                           | Num.                                                     | %      | Importe / Amount | %                | Num.                                            | %     | Importe / Amount | %          | Num.                                                     | %      | Importe / Amount | %                | Med. Pond.<br>W. Avg.                | Min.  | Max.  |
| 0,500                                                     | 0,999                                                    | 2      | 0,00 %           | 720.327,13       | 0,01 %                                          | 0     | 0,00 %           | 0,00       | 0,00 %                                                   | 2      | 0,00 %           | 720.327,13       | 0,01 %                               | 0,950 | 0,950 |
| 1,000                                                     | 1,499                                                    | 423    | 0,92 %           | 48.722.886,60    | 0,99 %                                          | 1     | 0,08 %           | 332,17     | 0,06 %                                                   | 423    | 0,92 %           | 48.722.554,43    | 0,99 %                               | 1,288 | 1,450 |
| 1,500                                                     | 1,999                                                    | 587    | 1,28 %           | 65.592.694,75    | 1,33 %                                          | 7     | 0,55 %           | 3.440,53   | 0,64 %                                                   | 587    | 1,28 %           | 65.589.254,22    | 1,33 %                               | 1,801 | 1,990 |
| 2,000                                                     | 2,499                                                    | 2.625  | 5,71 %           | 343.053.402,39   | 6,96 %                                          | 15    | 1,18 %           | 4.269,35   | 0,80 %                                                   | 2.625  | 5,71 %           | 343.049.133,04   | 6,96 %                               | 2,304 | 2,493 |
| 2,500                                                     | 2,999                                                    | 15.841 | 34,43 %          | 1.943.462.990,74 | 39,41 %                                         | 239   | 18,73 %          | 83.960,38  | 15,69 %                                                  | 15.841 | 34,43 %          | 1.943.379.030,36 | 39,41 %                              | 2,750 | 2,998 |
| 3,000                                                     | 3,499                                                    | 16.028 | 34,84 %          | 1.629.372.936,17 | 33,04 %                                         | 536   | 42,01 %          | 307.991,17 | 57,54 %                                                  | 16.027 | 34,84 %          | 1.629.064.945,00 | 33,04 %                              | 3,210 | 3,498 |
| 3,500                                                     | 3,999                                                    | 5.306  | 11,53 %          | 496.734.512,46   | 10,07 %                                         | 207   | 16,22 %          | 61.533,49  | 11,50 %                                                  | 5.306  | 11,53 %          | 496.672.978,97   | 10,07 %                              | 3,698 | 3,998 |
| 4,000                                                     | 4,499                                                    | 2.586  | 5,62 %           | 215.058.790,86   | 4,36 %                                          | 110   | 8,62 %           | 38.811,89  | 7,25 %                                                   | 2.586  | 5,62 %           | 215.019.978,97   | 4,36 %                               | 4,233 | 4,500 |
| 4,500                                                     | 4,999                                                    | 1.622  | 3,53 %           | 120.863.694,32   | 2,45 %                                          | 91    | 7,13 %           | 19.607,73  | 3,66 %                                                   | 1.622  | 3,53 %           | 120.844.086,59   | 2,45 %                               | 4,727 | 4,998 |
| 5,000                                                     | 5,499                                                    | 792    | 1,72 %           | 54.603.536,50    | 1,11 %                                          | 53    | 4,15 %           | 12.327,42  | 2,30 %                                                   | 792    | 1,72 %           | 54.591.209,08    | 1,11 %                               | 5,197 | 5,493 |
| 5,500                                                     | 5,999                                                    | 146    | 0,32 %           | 10.021.528,16    | 0,20 %                                          | 9     | 0,71 %           | 2.031,53   | 0,38 %                                                   | 146    | 0,32 %           | 10.019.496,63    | 0,20 %                               | 5,668 | 5,985 |
| 6,000                                                     | 6,499                                                    | 36     | 0,08 %           | 2.281.031,87     | 0,05 %                                          | 6     | 0,47 %           | 744,78     | 0,14 %                                                   | 36     | 0,08 %           | 2.280.287,09     | 0,05 %                               | 6,138 | 6,376 |
| 6,500                                                     | 6,999                                                    | 6      | 0,01 %           | 443.260,31       | 0,01 %                                          | 1     | 0,08 %           | 99,04      | 0,02 %                                                   | 6      | 0,01 %           | 443.161,27       | 0,01 %                               | 6,598 | 6,686 |
| 7,000                                                     | 7,499                                                    | 3      | 0,01 %           | 175.278,92       | 0,00 %                                          | 1     | 0,08 %           | 109,23     | 0,02 %                                                   | 3      | 0,01 %           | 175.169,69       | 0,00 %                               | 7,048 | 7,100 |
| 7,500                                                     | 7,999                                                    | 2      | 0,00 %           | 110.330,54       | 0,00 %                                          | 0     | 0,00 %           | 0,00       | 0,00 %                                                   | 2      | 0,00 %           | 110.330,54       | 0,00 %                               | 7,694 | 7,866 |
| Total :                                                   |                                                          | 46.005 | 100,00           | 4.931.217.201,72 | 100,00                                          | 1.276 | 100,00           | 535.258,71 | 100,00                                                   | 46.004 | 100,00           | 4.930.681.943,01 | 100,00                               |       |       |
| Media Ponderada / Weighted                                |                                                          |        |                  |                  |                                                 |       |                  |            |                                                          |        |                  |                  | 3,087                                |       |       |
| Media simple / Average:                                   |                                                          |        |                  | 107.188,72       |                                                 |       |                  | 419,48     |                                                          |        |                  | 107.179,42       | 3,183                                |       |       |
| Mínimo / Minimum :                                        |                                                          |        |                  | 49,41            |                                                 |       |                  | 1,43       |                                                          |        |                  | 49,41            | 0,950                                |       |       |
| Máximo / Maximum:                                         |                                                          |        |                  | 1.841.257,61     |                                                 |       |                  | 105.846,41 |                                                          |        |                  | 1.837.845,00     | 7,866                                |       |       |