

# 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: 30/06/2026  
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 %           | 644.433,32       | 0,01 %                                          | 0     | 0,00 %           | 0,00         | 0,00 %                                                   | 2      | 0,00 %           | 644.433,32       | 0,01 %                               | 0,950 | 0,950 |
| 1,000                                                     | 1,499                                                    | 405    | 0,93 %           | 44.984.851,74    | 1,02 %                                          | 1     | 0,09 %           | 336,68       | 0,03 %                                                   | 405    | 0,93 %           | 44.984.515,06    | 1,02 %                               | 1,290 | 1,450 |
| 1,500                                                     | 1,999                                                    | 548    | 1,26 %           | 58.546.185,93    | 1,33 %                                          | 2     | 0,18 %           | 324,93       | 0,03 %                                                   | 548    | 1,26 %           | 58.545.861,00    | 1,33 %                               | 1,796 | 1,990 |
| 2,000                                                     | 2,499                                                    | 2.467  | 5,69 %           | 308.278.501,97   | 6,98 %                                          | 15    | 1,34 %           | 6.493,23     | 0,58 %                                                   | 2.467  | 5,69 %           | 308.272.008,74   | 6,99 %                               | 2,303 | 2,495 |
| 2,500                                                     | 2,999                                                    | 13.488 | 31,12 %          | 1.593.153.537,48 | 36,09 %                                         | 163   | 14,61 %          | 73.298,84    | 6,54 %                                                   | 13.488 | 31,12 %          | 1.593.080.238,64 | 36,10 %                              | 2,737 | 2,998 |
| 3,000                                                     | 3,499                                                    | 14.334 | 33,07 %          | 1.391.091.561,83 | 31,52 %                                         | 440   | 39,43 %          | 524.961,62   | 46,83 %                                                  | 14.332 | 33,07 %          | 1.390.566.600,21 | 31,51 %                              | 3,210 | 3,497 |
| 3,500                                                     | 3,999                                                    | 6.543  | 15,09 %          | 602.717.914,77   | 13,66 %                                         | 238   | 21,33 %          | 101.899,01   | 9,09 %                                                   | 6.543  | 15,10 %          | 602.616.015,76   | 13,66 %                              | 3,687 | 3,998 |
| 4,000                                                     | 4,499                                                    | 2.511  | 5,79 %           | 200.974.739,68   | 4,55 %                                          | 77    | 6,90 %           | 314.348,45   | 28,04 %                                                  | 2.507  | 5,78 %           | 200.660.391,23   | 4,55 %                               | 4,209 | 4,497 |
| 4,500                                                     | 4,999                                                    | 1.676  | 3,87 %           | 122.426.451,53   | 2,77 %                                          | 84    | 7,53 %           | 20.610,46    | 1,84 %                                                   | 1.676  | 3,87 %           | 122.405.841,07   | 2,77 %                               | 4,723 | 4,997 |
| 5,000                                                     | 5,499                                                    | 987    | 2,28 %           | 66.776.985,92    | 1,51 %                                          | 58    | 5,20 %           | 20.455,70    | 1,82 %                                                   | 987    | 2,28 %           | 66.756.530,22    | 1,51 %                               | 5,192 | 5,498 |
| 5,500                                                     | 5,999                                                    | 316    | 0,73 %           | 20.016.838,55    | 0,45 %                                          | 33    | 2,96 %           | 57.807,98    | 5,16 %                                                   | 315    | 0,73 %           | 19.959.030,57    | 0,45 %                               | 5,662 | 5,997 |
| 6,000                                                     | 6,499                                                    | 52     | 0,12 %           | 3.169.963,87     | 0,07 %                                          | 2     | 0,18 %           | 202,43       | 0,02 %                                                   | 52     | 0,12 %           | 3.169.761,44     | 0,07 %                               | 6,196 | 6,415 |
| 6,500                                                     | 6,999                                                    | 16     | 0,04 %           | 975.851,61       | 0,02 %                                          | 2     | 0,18 %           | 166,88       | 0,01 %                                                   | 16     | 0,04 %           | 975.684,73       | 0,02 %                               | 6,665 | 6,814 |
| 7,000                                                     | 7,499                                                    | 1      | 0,00 %           | 46.295,66        | 0,00 %                                          | 0     | 0,00 %           | 0,00         | 0,00 %                                                   | 1      | 0,00 %           | 46.295,66        | 0,00 %                               | 7,304 | 7,304 |
| 7,500                                                     | 7,999                                                    | 1      | 0,00 %           | 59.254,98        | 0,00 %                                          | 1     | 0,09 %           | 121,56       | 0,01 %                                                   | 1      | 0,00 %           | 59.133,42        | 0,00 %                               | 7,757 | 7,757 |
| Total :                                                   |                                                          | 43.347 | 100,00           | 4.413.863.368,84 | 100,00                                          | 1.116 | 100,00           | 1.121.027,77 | 100,00                                                   | 43.340 | 100,00           | 4.412.742.341,07 | 100,00                               |       |       |
| Media Ponderada / Weighted                                |                                                          |        |                  |                  |                                                 |       |                  |              |                                                          |        |                  |                  | 3,134                                |       |       |
| Media simple / Average:                                   |                                                          |        |                  | 101.826,27       |                                                 |       |                  | 1.004,51     |                                                          |        |                  | 101.816,85       |                                      | 3,237 |       |
| Mínimo / Minimum :                                        |                                                          |        |                  | 12,17            |                                                 |       |                  | 0,16         |                                                          |        |                  | 12,17            |                                      | 0,950 |       |
| Máximo / Maximum:                                         |                                                          |        |                  | 1.492.774,63     |                                                 |       |                  | 172.613,44   |                                                          |        |                  | 1.492.774,63     |                                      | 7,757 |       |