

BBVA RMBS 23 Fondo de Titulización

Cartera de Activos Titulizados / Portfolio of Securitized Assets

Distribución por Intervalos de Fecha de Vencimiento Final / Distribution by Final Maturity Date Intervals

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

Fecha / Date: 31/12/2024

Divisa / Currency: EUR

| Intervalos anuales Annual intervals | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | Tipo Interes Interest Rate | Vida residual Residual Life |
|--|--|---------|------------------|---------|---|---------|------------------|---------|--|---------|------------------|---------|-------------------------------|----------------------------------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Media Pond. W. Average | M. Pond. Meses W. Avg. Months |
| 2025 | 8 | 0,02 % | 162.194,08 | 0,00 % | 0 | 0,00 % | 0,00 | 0,00 % | 8 | 0,02 % | 162.194,08 | 0,00 % | 3,858% | 9,8332 |
| 2026 | 16 | 0,03 % | 454.485,70 | 0,01 % | 0 | 0,00 % | 0,00 | 0,00 % | 16 | 0,03 % | 454.485,70 | 0,01 % | 3,424% | 20,9143 |
| 2027 | 108 | 0,23 % | 3.901.788,86 | 0,08 % | 5 | 0,40 % | 4.745,97 | 1,26 % | 108 | 0,23 % | 3.897.042,89 | 0,08 % | 3,766% | 31,7827 |
| 2028 | 75 | 0,16 % | 2.744.923,86 | 0,05 % | 3 | 0,24 % | 2.206,71 | 0,59 % | 75 | 0,16 % | 2.742.717,15 | 0,05 % | 3,674% | 42,8256 |
| 2029 | 145 | 0,31 % | 5.899.710,46 | 0,11 % | 2 | 0,16 % | 1.284,13 | 0,34 % | 145 | 0,31 % | 5.898.426,33 | 0,11 % | 3,698% | 55,5183 |
| 2030 | 150 | 0,32 % | 6.918.144,53 | 0,13 % | 4 | 0,32 % | 1.321,56 | 0,35 % | 150 | 0,32 % | 6.916.822,97 | 0,13 % | 3,636% | 66,7634 |
| 2031 | 241 | 0,51 % | 12.404.437,98 | 0,24 % | 8 | 0,64 % | 6.028,59 | 1,61 % | 241 | 0,51 % | 12.398.409,39 | 0,24 % | 3,571% | 78,5625 |
| 2032 | 647 | 1,37 % | 36.920.543,08 | 0,71 % | 14 | 1,12 % | 6.382,29 | 1,70 % | 647 | 1,37 % | 36.914.160,79 | 0,71 % | 3,623% | 91,4208 |
| 2033 | 519 | 1,10 % | 35.111.564,53 | 0,68 % | 13 | 1,04 % | 5.689,23 | 1,52 % | 519 | 1,10 % | 35.105.875,30 | 0,68 % | 3,331% | 103,1209 |
| 2034 | 615 | 1,30 % | 42.674.809,05 | 0,82 % | 22 | 1,76 % | 9.853,09 | 2,62 % | 615 | 1,30 % | 42.664.955,96 | 0,82 % | 3,446% | 114,6622 |
| 2035 | 663 | 1,40 % | 52.173.440,57 | 1,01 % | 29 | 2,32 % | 14.636,41 | 3,90 % | 663 | 1,40 % | 52.158.804,16 | 1,01 % | 3,430% | 127,2532 |
| 2036 | 733 | 1,55 % | 61.370.132,51 | 1,18 % | 27 | 2,16 % | 8.880,83 | 2,37 % | 733 | 1,55 % | 61.361.251,68 | 1,18 % | 3,387% | 138,9149 |
| 2037 | 2.295 | 4,86 % | 187.076.185,57 | 3,61 % | 70 | 5,60 % | 29.729,48 | 7,92 % | 2.295 | 4,86 % | 187.046.456,09 | 3,61 % | 3,630% | 151,0145 |
| 2038 | 1.277 | 2,70 % | 114.225.713,93 | 2,20 % | 35 | 2,80 % | 17.586,98 | 4,68 % | 1.277 | 2,70 % | 114.208.126,95 | 2,20 % | 3,250% | 163,269 |
| 2039 | 1.052 | 2,23 % | 93.954.922,70 | 1,81 % | 24 | 1,92 % | 8.387,07 | 2,23 % | 1.052 | 2,23 % | 93.946.535,63 | 1,81 % | 3,378% | 174,3104 |
| 2040 | 585 | 1,24 % | 60.168.237,58 | 1,16 % | 8 | 0,64 % | 3.078,31 | 0,82 % | 585 | 1,24 % | 60.165.159,27 | 1,16 % | 3,276% | 186,8225 |
| 2041 | 706 | 1,49 % | 72.618.777,99 | 1,40 % | 14 | 1,12 % | 4.507,32 | 1,20 % | 706 | 1,49 % | 72.614.270,67 | 1,40 % | 3,211% | 199,058 |
| 2042 | 1.829 | 3,87 % | 187.727.658,11 | 3,62 % | 63 | 5,04 % | 17.394,50 | 4,63 % | 1.829 | 3,87 % | 187.710.263,61 | 3,62 % | 3,499% | 210,8294 |
| 2043 | 1.907 | 4,04 % | 196.206.696,20 | 3,79 % | 35 | 2,80 % | 10.879,23 | 2,90 % | 1.907 | 4,04 % | 196.195.816,97 | 3,79 % | 3,357% | 223,4959 |
| 2044 | 2.282 | 4,83 % | 214.613.387,65 | 4,14 % | 57 | 4,56 % | 13.271,48 | 3,54 % | 2.282 | 4,83 % | 214.600.116,17 | 4,14 % | 3,889% | 234,6748 |
| 2045 | 2.871 | 6,08 % | 275.888.802,63 | 5,33 % | 68 | 5,44 % | 18.218,19 | 4,85 % | 2.871 | 6,08 % | 275.870.584,44 | 5,33 % | 3,990% | 247,3731 |
| 2046 | 3.647 | 7,72 % | 375.918.795,15 | 7,26 % | 85 | 6,79 % | 23.090,45 | 6,15 % | 3.647 | 7,72 % | 375.895.704,70 | 7,26 % | 3,585% | 258,5813 |
| 2047 | 7.845 | 16,61 % | 923.170.122,19 | 17,82 % | 316 | 25,26 % | 87.458,10 | 23,30 % | 7.845 | 16,61 % | 923.082.664,09 | 17,82 % | 3,602% | 270,8725 |
| 2048 | 4.725 | 10,00 % | 550.061.055,87 | 10,62 % | 147 | 11,75 % | 38.587,30 | 10,28 % | 4.725 | 10,00 % | 550.022.468,57 | 10,62 % | 3,386% | 282,2945 |
| 2049 | 2.351 | 4,98 % | 291.834.448,14 | 5,63 % | 58 | 4,64 % | 14.053,67 | 3,74 % | 2.351 | 4,98 % | 291.820.394,47 | 5,63 % | 3,534% | 293,6848 |
| 2050 | 1.038 | 2,20 % | 135.963.018,04 | 2,62 % | 22 | 1,76 % | 4.515,65 | 1,20 % | 1.038 | 2,20 % | 135.958.502,39 | 2,62 % | 3,331% | 306,9176 |
| 2051 | 1.077 | 2,28 % | 151.506.013,76 | 2,92 % | 17 | 1,36 % | 3.528,50 | 0,94 % | 1.077 | 2,28 % | 151.502.485,26 | 2,92 % | 2,948% | 317,8485 |
| 2052 | 1.448 | 3,06 % | 195.279.788,27 | 3,77 % | 12 | 0,96 % | 2.560,83 | 0,68 % | 1.448 | 3,06 % | 195.277.227,44 | 3,77 % | 2,968% | 332,2065 |
| 2053 | 4.559 | 9,65 % | 664.799.869,08 | 12,83 % | 49 | 3,92 % | 11.021,82 | 2,94 % | 4.559 | 9,65 % | 664.788.847,26 | 12,83 % | 3,059% | 343,8177 |
| 2054 | 1.137 | 2,41 % | 151.257.473,07 | 2,92 % | 26 | 2,08 % | 4.301,29 | 1,15 % | 1.137 | 2,41 % | 151.253.171,78 | 2,92 % | 3,278% | 350,2192 |
| 2055 | 328 | 0,69 % | 33.200.439,15 | 0,64 % | 9 | 0,72 % | 870,81 | 0,23 % | 328 | 0,69 % | 33.199.568,34 | 0,64 % | 4,737% | 367,3772 |
| 2056 | 192 | 0,41 % | 21.679.883,81 | 0,42 % | 5 | 0,40 % | 601,72 | 0,16 % | 192 | 0,41 % | 21.679.282,09 | 0,42 % | 4,553% | 377,2664 |
| 2057 | 89 | 0,19 % | 11.038.334,43 | 0,21 % | 2 | 0,16 % | 305,74 | 0,08 % | 89 | 0,19 % | 11.038.028,69 | 0,21 % | 4,126% | 391,321 |

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| 2058 | 54 | 0,11 % | 6.805.741,51 | 0,13 % | 2 | 0,16 % | 420,87 | 0,11 % | 54 | 0,11 % | 6.805.320,64 | 0,13 % | 3,924% | 401,456 |
| 2059 | 2 | 0,00 % | 251.626,50 | 0,00 % | 0 | 0,00 % | 0,00 | 0,00 % | 2 | 0,00 % | 251.626,50 | 0,00 % | 4,449% | 415,0789 |
| 2060 | 3 | 0,01 % | 349.120,03 | 0,01 % | 0 | 0,00 % | 0,00 | 0,00 % | 3 | 0,01 % | 349.120,03 | 0,01 % | 3,686% | 425,2647 |
| 2061 | 8 | 0,02 % | 1.706.070,17 | 0,03 % | 0 | 0,00 % | 0,00 | 0,00 % | 8 | 0,02 % | 1.706.070,17 | 0,03 % | 4,485% | 438,9693 |
| 2062 | 9 | 0,02 % | 1.168.617,59 | 0,02 % | 0 | 0,00 % | 0,00 | 0,00 % | 9 | 0,02 % | 1.168.617,59 | 0,02 % | 3,740% | 450,7304 |
| 2063 | 8 | 0,02 % | 1.384.043,91 | 0,03 % | 0 | 0,00 % | 0,00 | 0,00 % | 8 | 0,02 % | 1.384.043,91 | 0,03 % | 3,376% | 464,3729 |
| Total: | 47.244 | 100,00 | 5.180.591.018,24 | 100,00 | 1.251 | 100,00 | 375.398,12 | 100,00 | 47.244 | 100,00 | 5.180.215.620,12 | 100,00 | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 3,450 | 265,270 |
| Media simple / Average: | | | 109.656,06 | | | | 300,08 | | | | 109.648,12 | | 3,588 | 252,315 |
| Mínimo / Minimum : | | | 90,89 | | | | 0,02 | | | | 90,89 | | 0,100 | 31/01/2025 |
| Máximo / Maximum: | | | 1.858.193,42 | | | | 4.941,85 | | | | 1.858.193,42 | | 7,900 | 31/12/2063 |