

# BBVA RMBS 23 Fondo de Titulización

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Índices de Referencia / Distribution by Reference Indexes

Activos / Assets: Préstamos hipotecarios vivienda (PHs/CTHs) / Residential mortgage loans (PTCs/MCs)  
Fecha / Date: 28/02/2025  
Divisa / Currency: EUR

| Índices de Referencia<br>Reference Indexes | Saldo Vivo de Principal<br>Outstanding Principal Balance |         |                  |         | Principal Vencido Impagado<br>Overdue Principal |         |                  |         | Principal Pendiente Vencimiento<br>Outstanding Principal |         |                  |         | Tipo Int.<br>Int. Rate | Margen s/índice<br>Margin o/Index |        |        |
|--------------------------------------------|----------------------------------------------------------|---------|------------------|---------|-------------------------------------------------|---------|------------------|---------|----------------------------------------------------------|---------|------------------|---------|------------------------|-----------------------------------|--------|--------|
|                                            | Num.                                                     | %       | Importe / Amount | %       | Num.                                            | %       | Importe / Amount | %       | Num.                                                     | %       | Importe / Amount | %       | Med. Pond.<br>W. Avg.  | M. Pond.<br>W. Avg.               | Min.   | Max.   |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)     | 26.544                                                   | 56,67 % | 2.639.850.681,97 | 51,78 % | 935                                             | 79,78 % | 304.825,15       | 80,00 % | 26.544                                                   | 56,67 % | 2.639.545.856,82 | 51,77 % | 3,753%                 | 1,0488                            | -0,500 | 4,9531 |
| M. Hipotecario Conjunto de Entidades       | 211                                                      | 0,45 %  | 19.692.430,69    | 0,39 %  | 9                                               | 0,77 %  | 3.608,52         | 0,95 %  | 211                                                      | 0,45 %  | 19.688.822,17    | 0,39 %  | 3,647%                 | 0,5468                            | -0,250 | 2,9357 |
| Interés Fijo                               | 20.087                                                   | 42,88 % | 2.438.964.421,39 | 47,84 % | 228                                             | 19,45 % | 72.608,65        | 19,06 % | 20.086                                                   | 42,88 % | 2.438.891.812,74 | 47,84 % | 2,772%                 |                                   |        |        |
| Total:                                     | 46.842                                                   | 100,00  | 5.098.507.534,05 | 100,00  | 1.172                                           | 100,00  | 381.042,32       | 100,00  | 46.841                                                   | 100,00  | 5.098.126.491,73 | 100,00  |                        |                                   |        |        |
| Media Ponderada / Weighted Average :       |                                                          |         |                  |         |                                                 |         |                  |         |                                                          |         |                  |         | 3,283                  |                                   |        |        |
| Media simple / Average:                    |                                                          |         | 108.844,79       |         |                                                 |         | 325,12           |         |                                                          |         | 108.838,98       |         | 3,401                  |                                   |        |        |
| Mínimo / Minimum :                         |                                                          |         | 90,35            |         |                                                 |         | 1,12             |         |                                                          |         | 90,35            |         | 0,100                  |                                   |        |        |
| Máximo / Maximum:                          |                                                          |         | 1.851.444,46     |         |                                                 |         | 5.650,62         |         |                                                          |         | 1.851.444,46     |         | 7,866                  |                                   |        |        |