

## 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: 30/09/2024

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.  |
| 0,000                                                     | 0,499 | 1.863                                                    | 3,89   | 199.165.595,49   | 3,75   | 25                                              | 1,67   | 6.130,62         | 1,47   | 1.863                                                    | 3,89   | 199.159.464,87   | 3,75   | 0,019                                | 0,000 | 0,100 |
| 0,500                                                     | 0,999 | 180                                                      | 0,38   | 17.052.063,86    | 0,32   | 7                                               | 0,47   | 1.818,07         | 0,43   | 180                                                      | 0,38   | 17.050.245,79    | 0,32   | 0,569                                | 0,500 | 0,963 |
| 1,000                                                     | 1,499 | 468                                                      | 0,98   | 55.459.640,94    | 1,04   | 9                                               | 0,60   | 2.354,39         | 0,56   | 468                                                      | 0,98   | 55.457.286,55    | 1,04   | 1,273                                | 1,000 | 1,490 |
| 1,500                                                     | 1,999 | 656                                                      | 1,37   | 83.218.217,86    | 1,57   | 6                                               | 0,40   | 2.127,57         | 0,51   | 656                                                      | 1,37   | 83.216.090,29    | 1,57   | 1,825                                | 1,500 | 1,990 |
| 2,000                                                     | 2,499 | 2.504                                                    | 5,23   | 347.077.789,65   | 6,54   | 19                                              | 1,27   | 7.532,18         | 1,80   | 2.504                                                    | 5,23   | 347.070.257,47   | 6,54   | 2,297                                | 2,000 | 2,490 |
| 2,500                                                     | 2,999 | 9.064                                                    | 18,95  | 1.282.427.305,97 | 24,16  | 65                                              | 4,33   | 22.146,10        | 5,30   | 9.064                                                    | 18,95  | 1.282.405.159,87 | 24,16  | 2,703                                | 2,500 | 2,990 |
| 3,000                                                     | 3,499 | 5.153                                                    | 10,77  | 561.493.966,89   | 10,58  | 68                                              | 4,53   | 19.187,08        | 4,59   | 5.153                                                    | 10,77  | 561.474.779,81   | 10,58  | 3,169                                | 3,000 | 3,490 |
| 3,500                                                     | 3,999 | 3.427                                                    | 7,16   | 340.526.855,78   | 6,41   | 124                                             | 8,26   | 35.282,55        | 8,44   | 3.427                                                    | 7,16   | 340.491.573,23   | 6,41   | 3,760                                | 3,500 | 3,986 |
| 4,000                                                     | 4,499 | 10.829                                                   | 22,64  | 1.143.994.380,09 | 21,55  | 469                                             | 31,25  | 156.414,81       | 37,41  | 10.829                                                   | 22,64  | 1.143.837.965,28 | 21,55  | 4,279                                | 4,000 | 4,499 |
| 4,500                                                     | 4,999 | 7.201                                                    | 15,05  | 747.405.064,51   | 14,08  | 413                                             | 27,51  | 112.859,39       | 26,99  | 7.201                                                    | 15,05  | 747.292.205,12   | 14,08  | 4,695                                | 4,500 | 4,999 |
| 5,000                                                     | 5,499 | 2.951                                                    | 6,17   | 266.429.716,20   | 5,02   | 103                                             | 6,86   | 20.824,68        | 4,98   | 2.951                                                    | 6,17   | 266.408.891,52   | 5,02   | 5,218                                | 5,000 | 5,499 |
| 5,500                                                     | 5,999 | 1.799                                                    | 3,76   | 142.685.968,49   | 2,69   | 83                                              | 5,53   | 13.355,75        | 3,19   | 1.799                                                    | 3,76   | 142.672.612,74   | 2,69   | 5,733                                | 5,500 | 5,999 |
| 6,000                                                     | 6,499 | 1.276                                                    | 2,67   | 90.974.164,20    | 1,71   | 70                                              | 4,66   | 12.464,30        | 2,98   | 1.276                                                    | 2,67   | 90.961.699,90    | 1,71   | 6,223                                | 6,000 | 6,483 |
| 6,500                                                     | 6,999 | 376                                                      | 0,79   | 25.077.461,89    | 0,47   | 32                                              | 2,13   | 4.353,60         | 1,04   | 376                                                      | 0,79   | 25.073.108,29    | 0,47   | 6,655                                | 6,500 | 6,989 |
| 7,000                                                     | 7,499 | 71                                                       | 0,15   | 4.265.816,16     | 0,08   | 6                                               | 0,40   | 766,72           | 0,18   | 71                                                       | 0,15   | 4.265.049,44     | 0,08   | 7,174                                | 7,000 | 7,450 |
| 7,500                                                     | 7,999 | 16                                                       | 0,03   | 1.096.234,47     | 0,02   | 1                                               | 0,07   | 46,57            | 0,01   | 16                                                       | 0,03   | 1.096.187,90     | 0,02   | 7,625                                | 7,500 | 7,921 |
| 8,000                                                     | 8,499 | 1                                                        | 0,00   | 48.478,94        | 0,00   | 0                                               | 0,00   | 0,00             | 0,00   | 1                                                        | 0,00   | 48.478,94        | 0,00   | 8,180                                | 8,180 | 8,180 |
| 8,500                                                     | 8,999 | 1                                                        | 0,00   | 61.900,32        | 0,00   | 1                                               | 0,07   | 428,61           | 0,10   | 1                                                        | 0,00   | 61.471,71        | 0,00   | 8,633                                | 8,633 | 8,633 |
| Total :                                                   |       | 47.836                                                   | 100,00 | 5.308.460.621,71 | 100,00 | 1.501                                           | 100,00 | 418.092,99       | 100,00 | 47.836                                                   | 100,00 | 5.308.042.528,72 | 100,00 |                                      |       |       |
| Media Ponderada / Weighted Average :                      |       |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 3,569                                |       |       |
| Media Simple / Average :                                  |       |                                                          |        | 110.972,08       |        |                                                 |        | 278,54           |        |                                                          |        | 110.963,34       |        | 3,731                                |       |       |
| Mínimo / Minimum :                                        |       |                                                          |        | 91,64            |        |                                                 |        | 38,67            |        |                                                          |        | 91,64            |        | 0,000                                |       |       |
| Máximo / Maximum :                                        |       |                                                          |        | 1.868.253,88     |        |                                                 |        | 3.913,68         |        |                                                          |        | 1.868.253,88     |        | 8,633                                |       |       |