

# BBVA RMBS 21 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: 31/10/2022

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  | 5.304          | 4,73             | 531.616.122,99           | 4,60  | 112          | 3,38             | 59.775,42           | 4,16   | 5.304          | 4,73             | 531.556.347,57           | 4,60                                 | 0,310 | 0,000 | 0,498 |              |
| 0,500   | 0,999  | 19.954         | 17,81            | 2.178.087.219,37         | 18,85   | 363          | 10,96            | 187.549,20          | 13,06  | 19.954         | 17,81            | 2.177.899.670,17         | 18,85                                | 0,772 | 0,500 | 0,998 |              |
| 1,000   | 1,499  | 24.764         | 22,10            | 2.719.191.085,03         | 23,54   | 588          | 17,75            | 270.427,92          | 18,83  | 24.764         | 22,10            | 2.718.920.657,11         | 23,54                                | 1,242 | 1,000 | 1,499 |              |
| 1,500   | 1,999  | 27.966         | 24,96            | 2.811.962.300,03         | 24,34   | 884          | 26,68            | 372.375,17          | 25,93  | 27.966         | 24,96            | 2.811.589.924,86         | 24,34                                | 1,740 | 1,500 | 1,999 |              |
| 2,000   | 2,499  | 12.191         | 10,88            | 1.184.812.848,69         | 10,26   | 590          | 17,81            | 234.397,10          | 16,32  | 12.191         | 10,88            | 1.184.578.451,59         | 10,26                                | 2,205 | 2,000 | 2,499 |              |
| 2,500   | 2,999  | 10.619         | 9,48             | 1.078.868.424,96         | 9,34  | 232          | 7,00             | 96.890,28           | 6,75   | 10.619         | 9,48             | 1.078.771.534,68         | 9,34                                 | 2,789 | 2,500 | 2,999 |              |
| 3,000   | 3,499  | 7.541          | 6,73             | 730.040.622,88           | 6,32  | 379          | 11,44            | 160.274,69          | 11,16  | 7.541          | 6,73             | 729.880.348,19           | 6,32                                 | 3,207 | 3,000 | 3,499 |              |
| 3,500   | 3,999  | 2.032          | 1,81             | 180.658.663,76           | 1,56  | 77           | 2,32             | 26.460,90           | 1,84   | 2.032          | 1,81             | 180.632.202,86           | 1,56                                 | 3,747 | 3,500 | 3,999 |              |
| 4,000   | 4,499  | 818            | 0,73             | 71.268.337,93            | 0,62  | 43           | 1,30             | 13.706,55           | 0,95   | 818            | 0,73             | 71.254.631,38            | 0,62                                 | 4,218 | 4,000 | 4,499 |              |
| 4,500   | 4,999  | 389            | 0,35             | 33.014.061,96            | 0,29  | 19           | 0,57             | 5.092,61            | 0,35   | 389            | 0,35             | 33.008.969,35            | 0,29                                 | 4,730 | 4,500 | 4,999 |              |
| 5,000   | 5,499  | 265            | 0,24             | 20.134.774,00            | 0,17  | 13           | 0,39             | 3.445,68            | 0,24   | 265            | 0,24             | 20.131.328,32            | 0,17                                 | 5,219 | 5,000 | 5,499 |              |
| 5,500   | 5,999  | 136            | 0,12             | 9.594.390,07             | 0,08  | 10           | 0,30             | 5.266,46            | 0,37   | 136            | 0,12             | 9.589.123,61             | 0,08                                 | 5,740 | 5,500 | 5,985 |              |
| 6,000   | 6,499  | 49             | 0,04             | 3.047.100,06             | 0,03  | 2            | 0,06             | 368,76              | 0,03   | 49             | 0,04             | 3.046.731,30             | 0,03                                 | 6,201 | 6,000 | 6,486 |              |
| 6,500   | 6,999  | 6              | 0,01             | 280.071,24               | 0,00  | 1            | 0,03             | 242,38              | 0,02   | 6              | 0,01             | 279.828,86               | 0,00                                 | 6,639 | 6,550 | 6,813 |              |
| 7,000   | 7,499  | 1              | 0,00             | 78.025,08                | 0,00  | 0            | 0,00             | 0,00                | 0,00   | 1              | 0,00             | 78.025,08                | 0,00                                 | 7,249 | 7,249 | 7,249 |              |
| <b>Total :</b>  |  | <b>112.035</b> | <b>100,00</b>    | <b>11.552.654.048,05</b> | <b>100,00</b>                                   | <b>3.313</b> | <b>100,00</b>    | <b>1.436.273,12</b> | <b>100,00</b>  | <b>112.035</b> | <b>100,00</b>    | <b>11.551.217.774,93</b> | <b>100,00</b>                        |       |       |       |              |
| <b>Media Ponderada / Weighted Average :</b>               |  |                |                  |                          |   |              |                  |                     |  |                |                  |                          |                                      |       |       |       | <b>1,679</b> |
| <b>Media Simple / Average :</b>                           |  |                |                  | <b>103.116,47</b>        |   |              |                  | <b>433,53</b>       |  |                |                  | <b>103.103,65</b>        |                                      |       |       |       | <b>1,720</b> |
| <b>Mínimo / Minimum :</b>                                 |  |                |                  | <b>0,46</b>              |   |              |                  | <b>0,02</b>         |  |                |                  | <b>0,46</b>              |                                      |       |       |       | <b>0,000</b> |
| <b>Máximo / Maximum :</b>                                 |  |                |                  | <b>1.529.750,15</b>      |   |              |                  | <b>6.865,50</b>     |  |                |                  | <b>1.529.750,15</b>      |                                      |       |       |       | <b>7,249</b> |