

# BBVA RMBS 21 Fondo de Titulización

## Cartera de Activos Titulizados / Portfolio of Securitised 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: 30/09/2022

Divisa / Currency: EUR

| Intervalos anuales<br>Annual Intervals | Saldo Vivo de Principal<br>Outstanding Principal Balance |      |                  |      | Principal Vencido Impagado<br>Overdue Principal |      |                  |      | Principal Pendiente Vencimiento<br>Outstanding Principal |      |                  |      | Tipo Interés<br>Interest Rate | Vida residual<br>Residual Life   |
|--|--|------|------------------|------|---|------|------------------|------|--|------|------------------|------|-------------------------------|----------------------------------|
|  | Num.   | %    | Importe / Amount | %    | Num.  | %    | Importe / Amount | %    | Num.   | %    | Importe / Amount | %    | Media POND.<br>W. Average     | M. POND. Meses<br>W. Avg. Months |
| 2022                                   | 24   | 0,02 | 216.341,70       | 0,00 | 1   | 0,03 | 604,23           | 0,05 | 24   | 0,02 | 215.737,47       | 0,00 | 1,794%                        | 2,708                            |
| 2023                                   | 100  | 0,09 | 1.615.790,82     | 0,01 | 0   | 0,00 | 0,00             | 0,00 | 100  | 0,09 | 1.615.790,82     | 0,01 | 1,491%                        | 10,914                           |
| 2024                                   | 260  | 0,23 | 4.600.588,51     | 0,04 | 9   | 0,29 | 9.072,14         | 0,68 | 260  | 0,23 | 4.591.516,37     | 0,04 | 1,327%                        | 23,163                           |
| 2025                                   | 670  | 0,59 | 14.874.205,65    | 0,13 | 8   | 0,25 | 4.144,98         | 0,31 | 670  | 0,59 | 14.870.060,67    | 0,13 | 1,262%                        | 34,211                           |
| 2026                                   | 772  | 0,69 | 20.866.953,43    | 0,18 | 24  | 0,76 | 15.825,19        | 1,18 | 772  | 0,69 | 20.851.128,24    | 0,18 | 1,354%                        | 46,257                           |
| 2027                                   | 1.020  | 0,91 | 31.444.564,90    | 0,27 | 26  | 0,83 | 11.937,90        | 0,89 | 1.020  | 0,91 | 31.432.627,00    | 0,27 | 1,385%                        | 57,570                           |
| 2028                                   | 1.322  | 1,17 | 49.170.826,92    | 0,42 | 31  | 0,99 | 15.642,24        | 1,17 | 1.322  | 1,17 | 49.155.184,68    | 0,42 | 1,306%                        | 69,929                           |
| 2029                                   | 1.441  | 1,28 | 63.940.081,09    | 0,55 | 17  | 0,54 | 7.577,12         | 0,57 | 1.441  | 1,28 | 63.932.503,97    | 0,55 | 1,252%                        | 81,811                           |
| 2030                                   | 1.817  | 1,61 | 89.993.466,99    | 0,77 | 50  | 1,59 | 25.176,60        | 1,88 | 1.817  | 1,61 | 89.968.290,39    | 0,77 | 1,206%                        | 93,852                           |
| 2031                                   | 2.171  | 1,93 | 119.259.322,56   | 1,02 | 42  | 1,34 | 21.322,91        | 1,59 | 2.171  | 1,93 | 119.237.999,65   | 1,02 | 1,332%                        | 105,981                          |
| 2032                                   | 2.279  | 2,02 | 130.907.214,85   | 1,12 | 58  | 1,85 | 25.161,97        | 1,88 | 2.279  | 2,02 | 130.882.052,88   | 1,12 | 1,303%                        | 117,326                          |
| 2033                                   | 3.194  | 2,84 | 202.614.168,47   | 1,73 | 84  | 2,68 | 41.848,42        | 3,13 | 3.194  | 2,84 | 202.572.320,05   | 1,73 | 1,235%                        | 129,694                          |
| 2034                                   | 3.314  | 2,94 | 228.113.316,14   | 1,95 | 61  | 1,94 | 25.672,21        | 1,92 | 3.314  | 2,94 | 228.087.643,93   | 1,95 | 1,208%                        | 141,783                          |
| 2035                                   | 5.116  | 4,54 | 384.472.644,55   | 3,29 | 160   | 5,10 | 70.736,11        | 5,28 | 5.116  | 4,54 | 384.401.908,44   | 3,29 | 1,169%                        | 153,770                          |
| 2036                                   | 6.726  | 5,97 | 568.235.912,42   | 4,87 | 170   | 5,42 | 86.756,10        | 6,48 | 6.726  | 5,97 | 568.149.156,32   | 4,87 | 1,289%                        | 165,696                          |
| 2037                                   | 4.735  | 4,20 | 428.628.501,87   | 3,67 | 151   | 4,81 | 77.133,34        | 5,76 | 4.735  | 4,20 | 428.551.368,53   | 3,67 | 1,298%                        | 177,190                          |
| 2038                                   | 4.594  | 4,08 | 428.606.396,96   | 3,67 | 141   | 4,49 | 64.793,44        | 4,84 | 4.594  | 4,08 | 428.541.603,52   | 3,67 | 1,253%                        | 189,126                          |
| 2039                                   | 4.281  | 3,80 | 421.478.352,12   | 3,61 | 96  | 3,06 | 49.336,61        | 3,69 | 4.281  | 3,80 | 421.429.015,51   | 3,61 | 1,241%                        | 201,922                          |
| 2040                                   | 5.996  | 5,32 | 604.828.795,06   | 5,18 | 129   | 4,11 | 58.268,98        | 4,35 | 5.996  | 5,32 | 604.770.526,08   | 5,18 | 1,177%                        | 213,702                          |
| 2041                                   | 5.095  | 4,52 | 527.645.663,60   | 4,52 | 116   | 3,70 | 46.719,27        | 3,49 | 5.095  | 4,52 | 527.598.944,33   | 4,52 | 1,388%                        | 225,791                          |
| 2042                                   | 3.153  | 2,80 | 346.511.006,85   | 2,97 | 74  | 2,36 | 36.832,56        | 2,75 | 3.153  | 2,80 | 346.474.174,29   | 2,97 | 1,431%                        | 237,200                          |
| 2043                                   | 3.569  | 3,17 | 393.858.195,35   | 3,37 | 111   | 3,54 | 42.381,43        | 3,17 | 3.569  | 3,17 | 393.815.813,92   | 3,37 | 1,417%                        | 249,334                          |
| 2044                                   | 3.213  | 2,85 | 372.365.014,01   | 3,19 | 80  | 2,55 | 34.551,93        | 2,58 | 3.213  | 2,85 | 372.330.462,08   | 3,19 | 1,374%                        | 261,918                          |
| 2045                                   | 5.158  | 4,58 | 627.999.769,74   | 5,38 | 92  | 2,93 | 38.483,73        | 2,88 | 5.158  | 4,58 | 627.961.286,01   | 5,38 | 1,191%                        | 273,866                          |
| 2046                                   | 7.686  | 6,82 | 984.069.242,61   | 8,43 | 202   | 6,44 | 88.387,02        | 6,60 | 7.686  | 6,82 | 983.980.855,59   | 8,43 | 1,341%                        | 286,107                          |
| 2047                                   | 6.079  | 5,40 | 801.241.532,38   | 6,86 | 283   | 9,02 | 119.881,89       | 8,96 | 6.079  | 5,40 | 801.121.650,49   | 6,86 | 1,367%                        | 296,789                          |
| 2048                                   | 6.428  | 5,71 | 836.441.009,92   | 7,16 | 289   | 9,21 | 112.667,95       | 8,42 | 6.428  | 5,71 | 836.328.341,97   | 7,16 | 1,288%                        | 308,565                          |
| 2049                                   | 4.380  | 3,89 | 573.911.865,83   | 4,91 | 178   | 5,67 | 61.837,64        | 4,62 | 4.380  | 3,89 | 573.850.028,19   | 4,91 | 1,348%                        | 321,825                          |
| 2050                                   | 7.262  | 6,45 | 968.272.482,14   | 8,29 | 209   | 6,66 | 77.952,81        | 5,82 | 7.262  | 6,45 | 968.194.529,33   | 8,29 | 1,265%                        | 333,912                          |
| 2051                                   | 8.095  | 7,19 | 1.125.116.728,18 | 9,63 | 173   | 5,51 | 51.097,02        | 3,82 | 8.095  | 7,19 | 1.125.065.631,16 | 9,63 | 1,504%                        | 344,568                          |

Medias ponderadas por el principal pendiente de vencimiento / Averages weighted by the outstanding principal.  
 Tipo Interés: Tipo de interés nominal anual / Interest Rate: Annual nominal interest rate.

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| Intervalos anuales<br><i>Annual Intervals</i> | Saldo Vivo de Principal<br><i>Outstanding Principal Balance</i> |               |                          |               | Principal Vencido Impagado<br><i>Overdue Principal</i> |               |                         |               | Principal Pendiente Vencimiento<br><i>Outstanding Principal</i> |               |                          |               | Tipo Interés<br><i>Interest Rate</i> | Vida residual<br><i>Residual Life</i>   |
|---|---|---------------|--------------------------|---------------|--|---------------|-------------------------|---------------|---|---------------|--------------------------|---------------|--------------------------------------|---|
|   | Num.  | %             | Importe / <i>Amount</i>  | %             | Num.   | %             | Importe / <i>Amount</i> | %             | Num.  | %             | Importe / <i>Amount</i>  | %             | Media Pond.<br><i>W. Average</i>     | M. Pond. Meses<br><i>W. Avg. Months</i> |
| 2052  | 1.388   | 1,23          | 165.877.332,37           | 1,42          | 44   | 1,40          | 10.293,43               | 0,77          | 1.388   | 1,23          | 165.867.038,94           | 1,42          | 2,219%                               | 357,201                                 |
| 2053  | 556   | 0,49          | 62.171.644,40            | 0,53          | 10   | 0,32          | 1.690,46                | 0,13          | 556   | 0,49          | 62.169.953,94            | 0,53          | 2,520%                               | 369,778                                 |
| 2054  | 225   | 0,20          | 24.828.165,42            | 0,21          | 3  | 0,10          | 756,91                  | 0,06          | 225   | 0,20          | 24.827.408,51            | 0,21          | 2,314%                               | 380,433                                 |
| 2055  | 143   | 0,13          | 17.855.954,35            | 0,15          | 6  | 0,19          | 1.061,95                | 0,08          | 143   | 0,13          | 17.854.892,40            | 0,15          | 1,842%                               | 392,918                                 |
| 2056  | 166   | 0,15          | 22.531.225,78            | 0,19          | 2  | 0,06          | 486,51                  | 0,04          | 166   | 0,15          | 22.530.739,27            | 0,19          | 1,787%                               | 406,263                                 |
| 2057  | 124   | 0,11          | 18.492.284,26            | 0,16          | 3  | 0,10          | 784,08                  | 0,06          | 124   | 0,11          | 18.491.500,18            | 0,16          | 1,455%                               | 416,047                                 |
| 2058  | 52  | 0,05          | 7.885.820,86             | 0,07          | 2  | 0,06          | 778,64                  | 0,06          | 52  | 0,05          | 7.885.042,22             | 0,07          | 1,371%                               | 428,601                                 |
| 2059  | 26  | 0,02          | 4.740.763,82             | 0,04          | 2  | 0,06          | 470,69                  | 0,04          | 26  | 0,02          | 4.740.293,13             | 0,04          | 1,669%                               | 439,241                                 |
| 2060  | 10  | 0,01          | 1.427.240,59             | 0,01          | 1  | 0,03          | 146,03                  | 0,01          | 10  | 0,01          | 1.427.094,56             | 0,01          | 1,520%                               | 452,165                                 |
| 2061  | 15  | 0,01          | 2.103.496,37             | 0,02          | 1  | 0,03          | 290,21                  | 0,02          | 15  | 0,01          | 2.103.206,16             | 0,02          | 1,417%                               | 464,840                                 |
| <b>Total :</b>                                | <b>112.655</b>  | <b>100,00</b> | <b>11.679.213.883,84</b> | <b>100,00</b> | <b>3.139</b>   | <b>100,00</b> | <b>1.338.562,65</b>     | <b>100,00</b> | <b>112.655</b>  | <b>100,00</b> | <b>11.677.875.321,19</b> | <b>100,00</b> |                                      |   |
| Media Ponderada / <i>Weighted Average</i> :   |   |               |                          |               |  |               |                         |               |   |               |                          |               | <b>1,340%</b>                        | <b>256,580</b>                          |
| Media Simple / <i>Average</i> :               |   |               | <b>103.672,40</b>        |               |  |               | <b>426,43</b>           |               |   |               | <b>103.660,52</b>        |               | <b>1,380%</b>                        | <b>233,433</b>                          |
| Mínimo / <i>Minimum</i> :                     |   |               | <b>0,21</b>              |               |  |               | <b>0,02</b>             |               |   |               | <b>0,21</b>              |               | <b>0,000%</b>                        | <b>31/10/2022</b>                       |
| Máximo / <i>Maximum</i> :                     |   |               | <b>1.539.593,01</b>      |               |  |               | <b>6.088,92</b>         |               |   |               | <b>1.539.593,01</b>      |               | <b>7,249%</b>                        | <b>31/10/2061</b>                       |