

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: 31/10/2022

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 Interés 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 |
| 2022 | 15 | 0,01 | 188.326,90 | 0,00 | 0 | 0,00 | 0,00 | 0,00 | 15 | 0,01 | 188.326,90 | 0,00 | 1,917% | 1,862 |
| 2023 | 104 | 0,09 | 1.548.882,53 | 0,01 | 0 | 0,00 | 0,00 | 0,00 | 104 | 0,09 | 1.548.882,53 | 0,01 | 1,800% | 9,933 |
| 2024 | 268 | 0,24 | 4.460.367,99 | 0,04 | 9 | 0,27 | 9.179,78 | 0,64 | 268 | 0,24 | 4.451.188,21 | 0,04 | 1,689% | 22,134 |
| 2025 | 669 | 0,60 | 14.356.001,18 | 0,12 | 13 | 0,39 | 7.431,83 | 0,52 | 669 | 0,60 | 14.348.569,35 | 0,12 | 1,633% | 33,276 |
| 2026 | 769 | 0,69 | 20.387.001,40 | 0,18 | 22 | 0,66 | 15.264,16 | 1,06 | 769 | 0,69 | 20.371.737,24 | 0,18 | 1,602% | 45,253 |
| 2027 | 1.014 | 0,91 | 30.953.841,06 | 0,27 | 23 | 0,69 | 10.133,64 | 0,71 | 1.014 | 0,91 | 30.943.707,42 | 0,27 | 1,751% | 56,575 |
| 2028 | 1.341 | 1,20 | 49.136.457,25 | 0,43 | 30 | 0,91 | 17.150,50 | 1,19 | 1.341 | 1,20 | 49.119.306,75 | 0,43 | 1,656% | 68,940 |
| 2029 | 1.432 | 1,28 | 63.108.255,11 | 0,55 | 19 | 0,57 | 10.302,00 | 0,72 | 1.432 | 1,28 | 63.097.953,11 | 0,55 | 1,591% | 80,856 |
| 2030 | 1.807 | 1,61 | 88.025.355,05 | 0,76 | 51 | 1,54 | 28.312,90 | 1,97 | 1.807 | 1,61 | 87.997.042,15 | 0,76 | 1,618% | 92,882 |
| 2031 | 2.166 | 1,93 | 118.027.417,38 | 1,02 | 49 | 1,48 | 26.550,44 | 1,85 | 2.166 | 1,93 | 118.000.866,94 | 1,02 | 1,638% | 104,995 |
| 2032 | 2.263 | 2,02 | 128.355.902,03 | 1,11 | 58 | 1,75 | 25.715,46 | 1,79 | 2.263 | 2,02 | 128.330.186,57 | 1,11 | 1,668% | 116,331 |
| 2033 | 3.186 | 2,84 | 200.564.913,23 | 1,74 | 81 | 2,44 | 48.089,86 | 3,35 | 3.186 | 2,84 | 200.516.823,37 | 1,74 | 1,587% | 128,696 |
| 2034 | 3.294 | 2,94 | 225.067.696,02 | 1,95 | 57 | 1,72 | 24.697,72 | 1,72 | 3.294 | 2,94 | 225.042.998,30 | 1,95 | 1,559% | 140,761 |
| 2035 | 5.102 | 4,55 | 380.836.788,41 | 3,30 | 159 | 4,80 | 68.824,94 | 4,79 | 5.102 | 4,55 | 380.767.963,47 | 3,30 | 1,522% | 152,782 |
| 2036 | 6.699 | 5,98 | 561.580.711,20 | 4,86 | 204 | 6,16 | 101.506,70 | 7,07 | 6.699 | 5,98 | 561.479.204,50 | 4,86 | 1,602% | 164,693 |
| 2037 | 4.706 | 4,20 | 423.155.239,77 | 3,66 | 159 | 4,80 | 88.113,10 | 6,13 | 4.706 | 4,20 | 423.067.126,67 | 3,66 | 1,670% | 176,183 |
| 2038 | 4.579 | 4,09 | 424.434.132,43 | 3,67 | 143 | 4,32 | 69.362,60 | 4,83 | 4.579 | 4,09 | 424.364.769,83 | 3,67 | 1,669% | 188,109 |
| 2039 | 4.249 | 3,79 | 416.451.754,09 | 3,60 | 100 | 3,02 | 56.900,23 | 3,96 | 4.249 | 3,79 | 416.394.853,86 | 3,60 | 1,640% | 200,915 |
| 2040 | 5.955 | 5,32 | 597.747.684,70 | 5,17 | 115 | 3,47 | 47.931,56 | 3,34 | 5.955 | 5,32 | 597.699.753,14 | 5,17 | 1,541% | 212,694 |
| 2041 | 5.067 | 4,52 | 522.861.552,69 | 4,53 | 111 | 3,35 | 44.401,67 | 3,09 | 5.067 | 4,52 | 522.817.151,02 | 4,53 | 1,669% | 224,788 |
| 2042 | 3.137 | 2,80 | 342.362.098,83 | 2,96 | 85 | 2,57 | 41.547,24 | 2,89 | 3.137 | 2,80 | 342.320.551,59 | 2,96 | 1,813% | 236,198 |
| 2043 | 3.536 | 3,16 | 388.785.889,97 | 3,37 | 122 | 3,68 | 49.403,92 | 3,44 | 3.536 | 3,16 | 388.736.486,05 | 3,37 | 1,835% | 248,326 |
| 2044 | 3.197 | 2,85 | 368.443.633,99 | 3,19 | 85 | 2,57 | 37.244,77 | 2,59 | 3.197 | 2,85 | 368.406.389,22 | 3,19 | 1,718% | 260,916 |
| 2045 | 5.107 | 4,56 | 619.411.301,34 | 5,36 | 104 | 3,14 | 43.406,49 | 3,02 | 5.107 | 4,56 | 619.367.894,85 | 5,36 | 1,508% | 272,866 |
| 2046 | 7.644 | 6,82 | 974.823.601,82 | 8,44 | 224 | 6,76 | 97.629,63 | 6,80 | 7.644 | 6,82 | 974.725.972,19 | 8,44 | 1,617% | 285,101 |
| 2047 | 6.052 | 5,40 | 794.563.164,54 | 6,88 | 303 | 9,15 | 123.968,59 | 8,63 | 6.052 | 5,40 | 794.439.195,95 | 6,88 | 1,732% | 295,784 |
| 2048 | 6.399 | 5,71 | 829.457.893,52 | 7,18 | 307 | 9,27 | 119.690,87 | 8,33 | 6.399 | 5,71 | 829.338.202,65 | 7,18 | 1,718% | 307,557 |
| 2049 | 4.357 | 3,89 | 569.150.101,04 | 4,93 | 187 | 5,64 | 67.493,77 | 4,70 | 4.357 | 3,89 | 569.082.607,27 | 4,93 | 1,731% | 320,817 |
| 2050 | 7.212 | 6,44 | 958.283.219,93 | 8,29 | 215 | 6,49 | 80.500,21 | 5,60 | 7.212 | 6,44 | 958.202.719,72 | 8,30 | 1,617% | 332,916 |
| 2051 | 8.041 | 7,18 | 1.114.775.250,01 | 9,65 | 188 | 5,67 | 55.225,09 | 3,85 | 8.041 | 7,18 | 1.114.720.024,92 | 9,65 | 1,677% | 343,567 |

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.

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*: 31/10/2022

Divisa / *Currency*: EUR

| Intervalos anuales <i>Annual Intervals</i> | Saldo Vivo de Principal <i>Outstanding Principal Balance</i> | | | | Principal Vencido Impagado <i>Overdue Principal</i> | | | | Principal Pendiente Vencimiento <i>Outstanding Principal</i> | | | | Tipo Interés <i>Interest Rate</i> | Vida residual <i>Residual Life</i> |
|---|---|---------------|--------------------------|---------------|--|---------------|-------------------------|---------------|---|---------------|--------------------------|---------------|--------------------------------------|---|
| | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Media Pond. <i>W. Average</i> | M. Pond. Meses <i>W. Avg. Months</i> |
| 2052 | 1.365 | 1,22 | 161.951.705,77 | 1,40 | 49 | 1,48 | 10.660,43 | 0,74 | 1.365 | 1,22 | 161.941.045,34 | 1,40 | 2,608% | 356,189 |
| 2053 | 551 | 0,49 | 61.454.192,40 | 0,53 | 18 | 0,54 | 3.183,95 | 0,22 | 551 | 0,49 | 61.451.008,45 | 0,53 | 2,920% | 368,773 |
| 2054 | 221 | 0,20 | 24.316.718,28 | 0,21 | 5 | 0,15 | 1.577,01 | 0,11 | 221 | 0,20 | 24.315.141,27 | 0,21 | 2,682% | 379,458 |
| 2055 | 141 | 0,13 | 17.637.212,92 | 0,15 | 4 | 0,12 | 897,15 | 0,06 | 141 | 0,13 | 17.636.315,77 | 0,15 | 2,299% | 391,915 |
| 2056 | 163 | 0,15 | 21.993.578,26 | 0,19 | 4 | 0,12 | 966,47 | 0,07 | 163 | 0,15 | 21.992.611,79 | 0,19 | 2,163% | 405,274 |
| 2057 | 124 | 0,11 | 18.457.913,68 | 0,16 | 4 | 0,12 | 944,20 | 0,07 | 124 | 0,11 | 18.456.969,48 | 0,16 | 1,914% | 415,041 |
| 2058 | 52 | 0,05 | 7.871.350,37 | 0,07 | 2 | 0,06 | 668,39 | 0,05 | 52 | 0,05 | 7.870.681,98 | 0,07 | 1,739% | 427,590 |
| 2059 | 25 | 0,02 | 4.054.542,50 | 0,04 | 3 | 0,09 | 1.188,74 | 0,08 | 25 | 0,02 | 4.053.353,76 | 0,04 | 1,908% | 437,773 |
| 2060 | 10 | 0,01 | 1.424.738,64 | 0,01 | 0 | 0,00 | 0,00 | 0,00 | 10 | 0,01 | 1.424.738,64 | 0,01 | 1,570% | 451,160 |
| 2061 | 15 | 0,01 | 2.099.988,98 | 0,02 | 1 | 0,03 | 207,11 | 0,01 | 15 | 0,01 | 2.099.781,87 | 0,02 | 1,732% | 463,840 |
| 2062 | 1 | 0,00 | 87.670,84 | 0,00 | 0 | 0,00 | 0,00 | 0,00 | 1 | 0,00 | 87.670,84 | 0,00 | 2,002% | 477,000 |
| Total : | 112.035 | 100,00 | 11.552.654.048,05 | 100,00 | 3.313 | 100,00 | 1.436.273,12 | 100,00 | 112.035 | 100,00 | 11.551.217.774,93 | 100,00 | | |
| Media Ponderada / <i>Weighted Average</i> : | | | | | | | | | | | | | 1,679% | 255,637 |
| Media Simple / <i>Average</i> : | | | 103.116,47 | | | | 433,53 | | | | 103.103,65 | | 1,720% | 232,308 |
| Mínimo / <i>Minimum</i> : | | | 0,46 | | | | 0,02 | | | | 0,46 | | 0,000% | 30/11/2022 |
| Máximo / <i>Maximum</i> : | | | 1.529.750,15 | | | | 6.865,50 | | | | 1.529.750,15 | | 7,249% | 31/07/2062 |