

BBVA RMBS 21 Fondo de Titulización

Cartera de Activos Titulizados / Portfolio of Securitized 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: 31/03/2024

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 Interes 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 |
| 2023 | 1 | 0,00 % | 32.065,97 | 0,00 % | 1 | 0,02 % | 32.065,97 | 1,04 % | 0 | 0,00 % | 0,00 | 0,00 % | 0,000% | 0,000 |
| 2024 | 304 | 0,30 % | 1.257.613,32 | 0,01 % | 9 | 0,14 % | 12.678,96 | 0,41 % | 301 | 0,30 % | 1.244.934,36 | 0,01 % | 4,694% | 6,785 |
| 2025 | 687 | 0,67 % | 7.349.267,46 | 0,08 % | 24 | 0,36 % | 20.544,86 | 0,67 % | 687 | 0,67 % | 7.328.722,60 | 0,08 % | 4,649% | 16,5238 |
| 2026 | 813 | 0,80 % | 13.790.056,24 | 0,14 % | 33 | 0,50 % | 20.256,93 | 0,66 % | 813 | 0,80 % | 13.769.799,31 | 0,14 % | 4,648% | 28,4017 |
| 2027 | 1.060 | 1,04 % | 22.756.704,92 | 0,23 % | 38 | 0,57 % | 18.242,42 | 0,59 % | 1.060 | 1,04 % | 22.738.462,50 | 0,23 % | 4,706% | 39,7224 |
| 2028 | 1.323 | 1,30 % | 37.332.661,53 | 0,39 % | 55 | 0,83 % | 34.572,50 | 1,12 % | 1.323 | 1,30 % | 37.298.089,03 | 0,39 % | 4,638% | 51,8158 |
| 2029 | 1.413 | 1,39 % | 49.342.274,05 | 0,51 % | 48 | 0,73 % | 23.260,58 | 0,75 % | 1.413 | 1,39 % | 49.319.013,47 | 0,51 % | 4,621% | 63,8982 |
| 2030 | 1.745 | 1,71 % | 68.603.253,59 | 0,71 % | 72 | 1,09 % | 33.749,01 | 1,09 % | 1.745 | 1,71 % | 68.569.504,58 | 0,71 % | 4,614% | 75,8368 |
| 2031 | 2.063 | 2,03 % | 94.547.965,84 | 0,98 % | 104 | 1,57 % | 45.861,22 | 1,49 % | 2.063 | 2,03 % | 94.502.104,62 | 0,98 % | 4,335% | 87,8944 |
| 2032 | 2.187 | 2,15 % | 106.632.163,04 | 1,10 % | 96 | 1,45 % | 44.337,24 | 1,44 % | 2.187 | 2,15 % | 106.587.825,80 | 1,10 % | 4,631% | 99,3932 |
| 2033 | 2.995 | 2,94 % | 165.546.202,43 | 1,71 % | 170 | 2,57 % | 99.313,54 | 3,22 % | 2.995 | 2,94 % | 165.446.888,89 | 1,71 % | 4,493% | 111,6971 |
| 2034 | 3.070 | 3,01 % | 186.526.022,86 | 1,93 % | 154 | 2,33 % | 79.824,63 | 2,59 % | 3.070 | 3,02 % | 186.446.198,23 | 1,93 % | 4,518% | 123,7061 |
| 2035 | 4.610 | 4,53 % | 306.688.882,20 | 3,17 % | 281 | 4,25 % | 110.582,83 | 3,58 % | 4.610 | 4,53 % | 306.578.299,37 | 3,17 % | 4,551% | 135,7864 |
| 2036 | 6.045 | 5,94 % | 456.515.248,74 | 4,71 % | 338 | 5,11 % | 191.330,69 | 6,20 % | 6.045 | 5,94 % | 456.323.918,05 | 4,71 % | 4,205% | 147,6963 |
| 2037 | 4.233 | 4,16 % | 344.854.024,71 | 3,56 % | 304 | 4,59 % | 160.952,83 | 5,21 % | 4.233 | 4,16 % | 344.693.071,88 | 3,56 % | 4,660% | 159,162 |
| 2038 | 4.136 | 4,06 % | 346.648.480,11 | 3,58 % | 256 | 3,87 % | 133.267,26 | 4,32 % | 4.136 | 4,06 % | 346.515.212,85 | 3,58 % | 4,551% | 171,1641 |
| 2039 | 3.769 | 3,70 % | 338.158.586,53 | 3,49 % | 186 | 2,81 % | 90.139,36 | 2,92 % | 3.769 | 3,70 % | 338.068.447,17 | 3,49 % | 4,555% | 183,7891 |
| 2040 | 5.275 | 5,18 % | 488.062.207,13 | 5,04 % | 239 | 3,61 % | 170.782,79 | 5,53 % | 5.274 | 5,18 % | 487.891.424,34 | 5,04 % | 4,535% | 195,7091 |
| 2041 | 4.638 | 4,55 % | 440.165.925,42 | 4,54 % | 249 | 3,76 % | 107.638,62 | 3,49 % | 4.638 | 4,56 % | 440.058.286,80 | 4,54 % | 3,817% | 207,8013 |
| 2042 | 2.798 | 2,75 % | 286.215.872,99 | 2,95 % | 186 | 2,81 % | 83.712,27 | 2,71 % | 2.798 | 2,75 % | 286.132.160,72 | 2,95 % | 4,786% | 219,1787 |
| 2043 | 3.158 | 3,10 % | 325.484.599,07 | 3,36 % | 240 | 3,63 % | 107.102,00 | 3,47 % | 3.158 | 3,10 % | 325.377.497,07 | 3,36 % | 4,656% | 231,2888 |
| 2044 | 2.864 | 2,81 % | 313.588.411,45 | 3,24 % | 151 | 2,28 % | 98.027,00 | 3,17 % | 2.863 | 2,81 % | 313.490.384,45 | 3,24 % | 4,566% | 243,9234 |
| 2045 | 4.548 | 4,47 % | 522.623.278,21 | 5,40 % | 272 | 4,11 % | 178.921,04 | 5,79 % | 4.547 | 4,47 % | 522.444.357,17 | 5,40 % | 4,507% | 255,8713 |
| 2046 | 6.955 | 6,83 % | 834.423.298,99 | 8,61 % | 452 | 6,83 % | 157.233,84 | 5,09 % | 6.954 | 6,83 % | 834.266.065,15 | 8,62 % | 3,688% | 268,0805 |
| 2047 | 5.444 | 5,35 % | 681.903.233,65 | 7,04 % | 596 | 9,01 % | 355.190,34 | 11,50 % | 5.443 | 5,35 % | 681.548.043,31 | 7,04 % | 4,659% | 278,7777 |
| 2048 | 5.816 | 5,71 % | 720.686.700,99 | 7,44 % | 648 | 9,79 % | 225.660,90 | 7,31 % | 5.816 | 5,71 % | 720.461.040,09 | 7,44 % | 4,582% | 290,561 |
| 2049 | 3.877 | 3,81 % | 482.965.183,15 | 4,99 % | 346 | 5,23 % | 118.119,36 | 3,83 % | 3.877 | 3,81 % | 482.847.063,79 | 4,99 % | 4,516% | 303,8155 |
| 2050 | 6.390 | 6,28 % | 809.533.256,05 | 8,36 % | 489 | 7,39 % | 134.909,93 | 4,37 % | 6.390 | 6,28 % | 809.398.346,12 | 8,36 % | 4,503% | 315,9174 |
| 2051 | 7.373 | 7,24 % | 975.322.194,14 | 10,07 % | 400 | 6,05 % | 166.866,91 | 5,40 % | 7.372 | 7,24 % | 975.155.327,23 | 10,07 % | 2,879% | 326,5302 |
| 2052 | 1.139 | 1,12 % | 128.750.747,00 | 1,33 % | 83 | 1,25 % | 15.652,73 | 0,51 % | 1.139 | 1,12 % | 128.735.094,27 | 1,33 % | 5,457% | 339,1307 |
| 2053 | 449 | 0,44 % | 48.354.872,52 | 0,50 % | 41 | 0,62 % | 5.702,25 | 0,18 % | 449 | 0,44 % | 48.349.170,27 | 0,50 % | 5,629% | 351,523 |
| 2054 | 180 | 0,18 % | 19.082.484,23 | 0,20 % | 11 | 0,17 % | 3.161,37 | 0,10 % | 180 | 0,18 % | 19.079.322,86 | 0,20 % | 5,656% | 362,3043 |
| 2055 | 114 | 0,11 % | 13.627.042,69 | 0,14 % | 8 | 0,12 % | 1.701,01 | 0,06 % | 114 | 0,11 % | 13.625.341,68 | 0,14 % | 5,226% | 374,9014 |

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| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Media Pond. W. Average | M. Pond. Meses W. Avg. Months |
| 2056 | 137 | 0,13 % | 17.669.572,99 | 0,18 % | 14 | 0,21 % | 1.707,39 | 0,06 % | 137 | 0,13 % | 17.667.865,60 | 0,18 % | 5,001% | 388,351 |
| 2057 | 110 | 0,11 % | 15.979.291,08 | 0,16 % | 9 | 0,14 % | 1.345,02 | 0,04 % | 110 | 0,11 % | 15.977.946,06 | 0,17 % | 4,723% | 398,509 |
| 2058 | 54 | 0,05 % | 7.683.395,16 | 0,08 % | 8 | 0,12 % | 2.256,41 | 0,07 % | 54 | 0,05 % | 7.681.138,75 | 0,08 % | 4,267% | 410,8484 |
| 2059 | 26 | 0,03 % | 4.134.741,97 | 0,04 % | 3 | 0,05 % | 812,04 | 0,03 % | 26 | 0,03 % | 4.133.929,93 | 0,04 % | 4,599% | 421,1052 |
| 2060 | 8 | 0,01 % | 1.077.275,39 | 0,01 % | 1 | 0,02 % | 96,02 | 0,00 % | 8 | 0,01 % | 1.077.179,37 | 0,01 % | 5,138% | 433,954 |
| 2061 | 16 | 0,02 % | 2.087.409,51 | 0,02 % | 1 | 0,02 % | 78,78 | 0,00 % | 16 | 0,02 % | 2.087.330,73 | 0,02 % | 4,775% | 446,8178 |
| 2062 | 2 | 0,00 % | 239.265,54 | 0,00 % | 1 | 0,02 % | 93,66 | 0,00 % | 2 | 0,00 % | 239.171,88 | 0,00 % | 3,053% | 454,437 |
| 2063 | 1 | 0,00 % | 110.766,98 | 0,00 % | 0 | 0,00 % | 0,00 | 0,00 % | 1 | 0,00 % | 110.766,98 | 0,00 % | 3,850% | 466,000 |
| Total: | 101.826 | 100,00 | 9.686.352.499,84 | 100,00 | 6.617 | 100,00 | 3.087.752,51 | 100,00 | 101.81 | 100,00 | 9.683.264.747,33 | 100,00 | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 4,295 | 240,487 |
| Media simple / Average: | | | 95.126,51 | | | | 466,64 | | | | 95.105,53 | | 4,411 | 213,531 |
| Mínimo / Minimum : | | | 5,19 | | | | 0,05 | | | | 5,19 | | 0,187 | 01/04/2024 |
| Máximo / Maximum: | | | 1.360.208,17 | | | | 101.266,76 | | | | 1.360.208,17 | | 9,671 | 31/01/2063 |