

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: 31/12/2024

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 | 0,03 % | 32.065,97 | 0,34 % | 0 | 0,00 % | 0,00 | 0,00 % | 0,000% | 0,000 | | |
| 2024 | 6 | 0,01 % | 122.204,06 | 0,00 % | 6 | 0,17 % | 122.204,06 | 1,30 % | 0 | 0,00 % | 0,00 | 0,00 % | 0,000% | 0,000 | | |
| 2025 | 652 | 0,67 % | 3.263.091,84 | 0,04 % | 11 | 0,31 % | 19.678,40 | 0,21 % | 652 | 0,67 % | 3.243.413,44 | 0,04 % | 3,815% | 8,270 | | |
| 2026 | 812 | 0,84 % | 10.008.290,04 | 0,11 % | 15 | 0,42 % | 9.658,59 | 0,10 % | 812 | 0,84 % | 9.998.631,45 | 0,11 % | 3,859% | 19,6992 | | |
| 2027 | 1.091 | 1,13 % | 18.361.403,78 | 0,21 % | 20 | 0,56 % | 11.436,60 | 0,12 % | 1.091 | 1,13 % | 18.349.967,18 | 0,21 % | 3,917% | 30,7598 | | |
| 2028 | 1.311 | 1,35 % | 31.083.390,84 | 0,35 % | 31 | 0,87 % | 35.378,89 | 0,38 % | 1.310 | 1,35 % | 31.048.011,95 | 0,35 % | 3,851% | 42,8862 | | |
| 2029 | 1.410 | 1,46 % | 42.835.714,43 | 0,48 % | 24 | 0,67 % | 17.377,58 | 0,18 % | 1.410 | 1,46 % | 42.818.336,85 | 0,48 % | 3,815% | 54,9184 | | |
| 2030 | 1.712 | 1,77 % | 59.021.634,83 | 0,66 % | 46 | 1,29 % | 40.453,33 | 0,43 % | 1.712 | 1,77 % | 58.981.181,50 | 0,66 % | 3,757% | 66,929 | | |
| 2031 | 2.045 | 2,11 % | 85.461.124,63 | 0,96 % | 56 | 1,57 % | 27.933,12 | 0,30 % | 2.045 | 2,11 % | 85.433.191,51 | 0,96 % | 3,647% | 78,9241 | | |
| 2032 | 2.074 | 2,14 % | 93.010.371,17 | 1,05 % | 66 | 1,85 % | 45.325,22 | 0,48 % | 2.074 | 2,14 % | 92.965.045,95 | 1,05 % | 3,872% | 90,4767 | | |
| 2033 | 2.858 | 2,95 % | 146.561.921,64 | 1,65 % | 87 | 2,44 % | 198.722,14 | 2,11 % | 2.857 | 2,95 % | 146.363.199,50 | 1,65 % | 3,774% | 102,7007 | | |
| 2034 | 2.982 | 3,08 % | 170.702.483,36 | 1,92 % | 69 | 1,94 % | 45.831,97 | 0,49 % | 2.982 | 3,08 % | 170.656.651,39 | 1,92 % | 3,762% | 114,7338 | | |
| 2035 | 4.441 | 4,59 % | 278.896.459,89 | 3,14 % | 145 | 4,07 % | 82.390,48 | 0,87 % | 4.441 | 4,59 % | 278.814.069,41 | 3,14 % | 3,737% | 126,7757 | | |
| 2036 | 5.785 | 5,98 % | 414.266.160,54 | 4,66 % | 192 | 5,39 % | 292.037,17 | 3,10 % | 5.784 | 5,98 % | 413.974.123,37 | 4,66 % | 3,539% | 138,7259 | | |
| 2037 | 4.036 | 4,17 % | 313.060.923,49 | 3,52 % | 163 | 4,58 % | 207.766,33 | 2,20 % | 4.034 | 4,17 % | 312.853.157,16 | 3,53 % | 3,859% | 150,137 | | |
| 2038 | 3.942 | 4,07 % | 317.733.523,52 | 3,58 % | 140 | 3,93 % | 222.799,95 | 2,36 % | 3.941 | 4,07 % | 317.510.723,57 | 3,58 % | 3,775% | 162,1393 | | |
| 2039 | 3.575 | 3,69 % | 306.943.933,07 | 3,45 % | 98 | 2,75 % | 77.237,43 | 0,82 % | 3.575 | 3,70 % | 306.866.695,64 | 3,46 % | 3,740% | 174,8098 | | |
| 2040 | 5.018 | 5,18 % | 448.228.452,22 | 5,05 % | 123 | 3,45 % | 568.468,68 | 6,03 % | 5.015 | 5,18 % | 447.659.983,54 | 5,04 % | 3,637% | 186,7159 | | |
| 2041 | 4.398 | 4,54 % | 401.029.430,36 | 4,51 % | 129 | 3,62 % | 470.035,26 | 4,98 % | 4.393 | 4,54 % | 400.559.395,10 | 4,51 % | 3,222% | 198,7762 | | |
| 2042 | 2.666 | 2,75 % | 265.455.312,24 | 2,99 % | 108 | 3,03 % | 234.037,05 | 2,48 % | 2.664 | 2,75 % | 265.221.275,19 | 2,99 % | 3,968% | 210,1102 | | |
| 2043 | 2.963 | 3,06 % | 296.576.607,56 | 3,34 % | 132 | 3,71 % | 258.554,48 | 2,74 % | 2.961 | 3,06 % | 296.318.053,08 | 3,34 % | 3,880% | 222,3481 | | |
| 2044 | 2.721 | 2,81 % | 288.450.669,93 | 3,25 % | 87 | 2,44 % | 383.770,80 | 4,07 % | 2.717 | 2,81 % | 288.066.899,13 | 3,25 % | 3,773% | 234,885 | | |
| 2045 | 4.286 | 4,43 % | 480.447.572,73 | 5,41 % | 145 | 4,07 % | 926.805,13 | 9,82 % | 4.281 | 4,43 % | 479.520.767,60 | 5,40 % | 3,696% | 246,8701 | | |
| 2046 | 6.604 | 6,82 % | 772.567.328,45 | 8,70 % | 243 | 6,82 % | 810.439,22 | 8,59 % | 6.598 | 6,82 % | 771.756.889,23 | 8,70 % | 3,097% | 259,0903 | | |
| 2047 | 5.112 | 5,28 % | 625.624.712,22 | 7,04 % | 325 | 9,13 % | 1.685.746,26 | 17,87 % | 5.100 | 5,27 % | 623.938.965,96 | 7,03 % | 3,896% | 269,7968 | | |
| 2048 | 5.482 | 5,66 % | 665.651.412,23 | 7,49 % | 361 | 10,14 % | 536.135,28 | 5,68 % | 5.479 | 5,66 % | 665.115.276,95 | 7,49 % | 3,803% | 281,5798 | | |
| 2049 | 3.669 | 3,79 % | 448.555.524,54 | 5,05 % | 206 | 5,78 % | 602.919,37 | 6,39 % | 3.664 | 3,79 % | 447.952.605,17 | 5,05 % | 3,717% | 294,7975 | | |
| 2050 | 5.984 | 6,18 % | 744.640.335,61 | 8,38 % | 235 | 6,60 % | 559.516,31 | 5,93 % | 5.980 | 6,18 % | 744.080.819,30 | 8,38 % | 3,623% | 306,9059 | | |
| 2051 | 7.080 | 7,31 % | 916.806.071,38 | 10,32 % | 196 | 5,50 % | 354.263,86 | 3,76 % | 7.077 | 7,32 % | 916.451.807,52 | 10,33 % | 2,537% | 317,5281 | | |
| 2052 | 1.064 | 1,10 % | 118.174.651,31 | 1,33 % | 45 | 1,26 % | 150.916,02 | 1,60 % | 1.063 | 1,10 % | 118.023.735,29 | 1,33 % | 4,661% | 330,117 | | |
| 2053 | 414 | 0,43 % | 44.507.961,59 | 0,50 % | 21 | 0,59 % | 151.382,77 | 1,60 % | 412 | 0,43 % | 44.356.578,82 | 0,50 % | 4,865% | 342,3944 | | |
| 2054 | 182 | 0,19 % | 19.625.504,99 | 0,22 % | 6 | 0,17 % | 244.121,95 | 2,59 % | 181 | 0,19 % | 19.381.383,04 | 0,22 % | 4,846% | 353,0199 | | |
| 2055 | 101 | 0,10 % | 11.621.373,85 | 0,13 % | 9 | 0,25 % | 2.901,32 | 0,03 % | 101 | 0,10 % | 11.618.472,53 | 0,13 % | 4,484% | 366,0664 | | |

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|---|--|---------------|-------------------------|---------------|---|---------------|---------------------|---------------|--|---------------|-------------------------|---------------|-------------------------------|----------------------------------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Media Pond. W. Average | M. Pond. Meses W. Avg. Months |
| 2056 | 130 | 0,13 % | 16.621.407,51 | 0,19 % | 10 | 0,28 % | 3.655,29 | 0,04 % | 130 | 0,13 % | 16.617.752,22 | 0,19 % | 4,187% | 379,3519 |
| 2057 | 101 | 0,10 % | 13.942.803,18 | 0,16 % | 4 | 0,11 % | 739,71 | 0,01 % | 101 | 0,10 % | 13.942.063,47 | 0,16 % | 3,960% | 389,4692 |
| 2058 | 51 | 0,05 % | 6.855.670,85 | 0,08 % | 4 | 0,11 % | 973,15 | 0,01 % | 51 | 0,05 % | 6.854.697,70 | 0,08 % | 3,723% | 401,6652 |
| 2059 | 24 | 0,02 % | 3.761.792,39 | 0,04 % | 0 | 0,00 % | 0,00 | 0,00 % | 24 | 0,02 % | 3.761.792,39 | 0,04 % | 3,934% | 412,5216 |
| 2060 | 7 | 0,01 % | 1.076.403,74 | 0,01 % | 0 | 0,00 % | 0,00 | 0,00 % | 7 | 0,01 % | 1.076.403,74 | 0,01 % | 3,829% | 424,2239 |
| 2061 | 16 | 0,02 % | 2.262.359,50 | 0,03 % | 1 | 0,03 % | 109,00 | 0,00 % | 16 | 0,02 % | 2.262.250,50 | 0,03 % | 3,906% | 437,5338 |
| 2062 | 2 | 0,00 % | 236.906,61 | 0,00 % | 1 | 0,03 % | 148,05 | 0,00 % | 2 | 0,00 % | 236.758,56 | 0,00 % | 3,503% | 445,436 |
| 2063 | 1 | 0,00 % | 109.827,70 | 0,00 % | 0 | 0,00 % | 0,00 | 0,00 % | 1 | 0,00 % | 109.827,70 | 0,00 % | 5,686% | 457,000 |
| Total: | 96.809 | 100,00 | 8.884.194.789,79 | 100,00 | 3.561 | 100,00 | 9.433.936,19 | 100,00 | 96.738 | 100,00 | 8.874.760.853,60 | 100,00 | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 3,568 | 232,546 |
| Media simple / Average: | | | 91.770,34 | | | | 2.649,24 | | | | 91.740,17 | | 3,673 | 204,211 |
| Mínimo / Minimum : | | | 1,63 | | | | 0,02 | | | | 1,63 | | 0,187 | 02/01/2025 |
| Máximo / Maximum: | | | 1.275.656,83 | | | | 351.842,48 | | | | 1.275.656,83 | | 9,166 | 31/01/2063 |