

# BBVA RMBS 21 Fondo de Titulización

## Cartera de Activos Titulizados / Portfolio of Securitised Assets

### Distribución por Intervalos de Fecha de Formalización / Distribution by Arrangement Date Intervals

Activos / Assets: Préstamos hipotecarios vivienda (PHs/CTHs) / Residential mortgage loans (PTCs/MCs)

Fecha / Date: 21/03/2022

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 | Antigüedad<br>Age                |
|--|--|---------------|--------------------------|---------------|---|---------------|-------------------|---------------|--|---------------|--------------------------|---------------|-------------------------------|----------------------------------|
|  | Num.   | %             | Importe / Amount         | %             | Num.  | %             | Importe / Amount  | %             | Num.   | %             | Importe / Amount         | %             | Media Pond.<br>W. Average     | M. Pond. Meses<br>W. Avg. Months |
| 2000                                   | 262  | 0,23          | 13.813.925,48            | 0,11          | 1   | 0,16          | 498,25            | 0,25          | 262  | 0,23          | 13.813.427,23            | 0,11          | 0,643%                        | 260,191                          |
| 2001                                   | 632  | 0,55          | 33.014.480,74            | 0,27          | 5   | 0,79          | 1.276,20          | 0,65          | 632  | 0,55          | 33.013.204,54            | 0,27          | 0,649%                        | 247,501                          |
| 2002                                   | 1.123  | 0,97          | 61.184.544,57            | 0,49          | 11  | 1,75          | 3.206,58          | 1,62          | 1.123  | 0,97          | 61.181.337,99            | 0,49          | 0,539%                        | 236,342                          |
| 2003                                   | 1.846  | 1,60          | 114.961.015,68           | 0,93          | 10  | 1,59          | 2.874,22          | 1,46          | 1.846  | 1,60          | 114.958.141,46           | 0,93          | 0,395%                        | 224,029                          |
| 2004                                   | 2.191  | 1,89          | 154.145.834,98           | 1,24          | 15  | 2,38          | 4.698,18          | 2,38          | 2.191  | 1,89          | 154.141.136,80           | 1,24          | 0,356%                        | 212,430                          |
| 2005                                   | 4.735  | 4,09          | 414.048.486,83           | 3,34          | 41  | 6,52          | 14.048,70         | 7,12          | 4.735  | 4,09          | 414.034.438,13           | 3,34          | 0,346%                        | 200,379                          |
| 2006                                   | 9.710  | 8,39          | 998.472.257,94           | 8,05          | 68  | 10,81         | 23.779,68         | 12,04         | 9.710  | 8,39          | 998.448.478,26           | 8,05          | 0,335%                        | 187,655                          |
| 2007                                   | 10.581   | 9,14          | 1.229.767.937,00         | 9,92          | 104   | 16,53         | 33.373,56         | 16,90         | 10.581   | 9,14          | 1.229.734.563,44         | 9,92          | 0,345%                        | 177,510                          |
| 2008                                   | 14.087   | 12,17         | 1.537.541.225,83         | 12,40         | 126   | 20,03         | 41.098,87         | 20,82         | 14.087   | 12,17         | 1.537.500.126,96         | 12,40         | 0,284%                        | 165,690                          |
| 2009                                   | 11.249   | 9,72          | 1.194.318.286,99         | 9,63          | 59  | 9,38          | 18.146,62         | 9,19          | 11.249   | 9,72          | 1.194.300.140,37         | 9,63          | 0,307%                        | 151,807                          |
| 2010                                   | 22.834   | 19,73         | 2.566.586.504,70         | 20,70         | 76  | 12,08         | 26.131,77         | 13,24         | 22.834   | 19,73         | 2.566.560.372,93         | 20,70         | 0,231%                        | 140,086                          |
| 2011                                   | 9.461  | 8,17          | 1.028.066.504,53         | 8,29          | 41  | 6,52          | 11.853,65         | 6,00          | 9.461  | 8,17          | 1.028.054.650,88         | 8,29          | 0,661%                        | 128,758                          |
| 2012                                   | 4.758  | 4,11          | 468.227.776,88           | 3,78          | 15  | 2,38          | 3.833,45          | 1,94          | 4.758  | 4,11          | 468.223.943,43           | 3,78          | 1,164%                        | 115,967                          |
| 2013                                   | 2.528  | 2,18          | 224.807.705,62           | 1,81          | 12  | 1,91          | 2.336,14          | 1,18          | 2.528  | 2,18          | 224.805.369,48           | 1,81          | 1,531%                        | 103,352                          |
| 2014                                   | 1.729  | 1,49          | 158.664.880,81           | 1,28          | 6   | 0,95          | 1.387,95          | 0,70          | 1.729  | 1,49          | 158.663.492,86           | 1,28          | 1,317%                        | 93,033                           |
| 2015                                   | 1.642  | 1,42          | 157.442.453,14           | 1,27          | 10  | 1,59          | 1.551,73          | 0,79          | 1.642  | 1,42          | 157.440.901,41           | 1,27          | 0,910%                        | 80,539                           |
| 2016                                   | 1.786  | 1,54          | 202.359.628,72           | 1,63          | 3   | 0,48          | 437,07            | 0,22          | 1.786  | 1,54          | 202.359.191,65           | 1,63          | 0,949%                        | 67,082                           |
| 2017                                   | 1.053  | 0,91          | 117.327.911,22           | 0,95          | 6   | 0,95          | 711,65            | 0,36          | 1.053  | 0,91          | 117.327.199,57           | 0,95          | 1,006%                        | 59,321                           |
| 2018                                   | 626  | 0,54          | 57.501.274,23            | 0,46          | 5   | 0,79          | 892,05            | 0,45          | 626  | 0,54          | 57.500.382,18            | 0,46          | 1,516%                        | 43,894                           |
| 2019                                   | 753  | 0,65          | 78.728.601,95            | 0,63          | 4   | 0,64          | 1.326,91          | 0,67          | 753  | 0,65          | 78.727.275,04            | 0,63          | 1,561%                        | 32,441                           |
| 2020                                   | 511  | 0,44          | 41.632.362,15            | 0,34          | 1   | 0,16          | 245,53            | 0,12          | 511  | 0,44          | 41.632.116,62            | 0,34          | 1,547%                        | 21,322                           |
| 2021                                   | 11.639   | 10,06         | 1.547.386.130,18         | 12,48         | 10  | 1,59          | 3.730,78          | 1,89          | 11.639   | 10,06         | 1.547.382.399,40         | 12,48         | 1,315%                        | 8,656                            |
| <b>Total :</b>                         | <b>115.736</b>   | <b>100,00</b> | <b>12.399.999.730,17</b> | <b>100,00</b> | <b>629</b>                                      | <b>100,00</b> | <b>197.439,54</b> | <b>100,00</b> | <b>115.736</b>   | <b>100,00</b> | <b>12.399.802.290,63</b> | <b>100,00</b> |                               |                                  |
| Media Ponderada / Weighted Average :   |  |               |                          |               |   |               |                   |               |  |               |                          |               | <b>0,565%</b>                 | <b>132,758</b>                   |
| Media Simple / Average :               |  |               | <b>107.140,39</b>        |               |   |               | <b>313,89</b>     |               |  |               | <b>107.138,68</b>        |               | <b>0,589%</b>                 | <b>137,512</b>                   |
| Mínimo / Minimum :                     |  |               | <b>13.650,11</b>         |               |   |               | <b>0,03</b>       |               |  |               | <b>13.650,11</b>         |               | <b>0,000%</b>                 | <b>03/01/2000</b>                |
| Máximo / Maximum :                     |  |               | <b>1.716.743,99</b>      |               |   |               | <b>1.482,69</b>   |               |  |               | <b>1.716.743,99</b>      |               | <b>6,650%</b>                 | <b>25/11/2021</b>                |