

BBVA RMBS 21 Fondo de Titulización

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Indices de Referencia / Distribution by Reference Indexes

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

Fecha / Date: 21/03/2022

Divisa / Currency: EUR

| Indices de Referencia Reference Indexes | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | Tipo Int. Int. Rate | Margen s/Indice Margin o/Index | | |
|---|--|---------------|--------------------------|---------------|---|---------------|-------------------|---------------|--|---------------|--------------------------|---------------|------------------------|-----------------------------------|-------|-------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Med.Pond. W. Avg. | M.Pond. W. Avg. | Min. | Max. |
| Interés Variable <i>Floating Interest</i> | 103.622 | 89,53 | 10.895.625.027,47 | 87,87 | 606 | 96,34 | 191.819,95 | 97,15 | 103.622 | 89,53 | 10.895.433.207,52 | 87,87 | 0,451% | | | |
| EURIBOR/MIBOR a 1 año <i>1-year EURIBOR/MIBOR</i> | 4 | 0,00 | 303.278,23 | 0,00 | 0 | 0,00 | 0,00 | 0,00 | 4 | 0,00 | 303.278,23 | 0,00 | 0,197% | 0,685 | 0,550 | 0,850 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario) <i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 102.290 | 88,38 | 10.803.004.529,66 | 87,12 | 590 | 93,80 | 188.441,68 | 95,44 | 102.290 | 88,38 | 10.802.816.087,98 | 87,12 | 0,439% | 0,906 | 0,000 | 5,750 |
| M. Hipotecario Cajas de Ahorro <i>Mortgage Market: Savings Banks</i> | 46 | 0,04 | 3.809.690,00 | 0,03 | 0 | 0,00 | 0,00 | 0,00 | 46 | 0,04 | 3.809.690,00 | 0,03 | 3,868% | 0,215 | 0,000 | 0,550 |
| M. Hipotecario Conjunto de Entidades <i>Mortgage Market: All Institutions</i> | 1.282 | 1,11 | 88.507.529,58 | 0,71 | 16 | 2,54 | 3.378,27 | 1,71 | 1.282 | 1,11 | 88.504.151,31 | 0,71 | 1,654% | 0,138 | 0,000 | 3,000 |
| Interés Fijo <i>Fixed Interest</i> | 12.114 | 10,47 | 1.504.374.702,70 | 12,13 | 23 | 3,66 | 5.619,59 | 2,85 | 12.114 | 10,47 | 1.504.369.083,11 | 12,13 | 1,392% | | | |
| Total : | 115.736 | 100,00 | 12.399.999.730,17 | 100,00 | 629 | 100,00 | 197.439,54 | 100,00 | 115.736 | 100,00 | 12.399.802.290,63 | 100,00 | | | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 0,565% | | | |
| Media Simple / Average : | | | 107.140,39 | | | | 313,89 | | | | 107.138,68 | | 0,589% | | | |
| Mínimo / Minimum : | | | 13.650,11 | | | | 0,03 | | | | 13.650,11 | | 0,000% | | | |
| Máximo / Maximum : | | | 1.716.743,99 | | | | 1.482,69 | | | | 1.716.743,99 | | 6,650% | | | |

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.