

# BBVA RMBS 21 Fondo de Titulización

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Intervalos de Tipos de Interés Nominal Anual/ Distribution by Nominal Annual Interest Rate Intervals

Activos / Assets: Préstamos hipotecarios vivienda (PHs/CTHs) / Residential mortgage loans (PTCs/MCs)  
Fecha / Date: 30/04/2024  
Divisa / Currency: EUR

| Intervalos de Tipos de Interés<br><i>Interest Rate Intervals</i> | Saldo Vivo de Principal<br><i>Outstanding Principal Balance</i> |         |                  |                  | Principal Vencido Impagado<br><i>Overdue Principal</i> |       |                  |              | Principal Pendiente Vencimiento<br><i>Outstanding Principal</i> |         |                  |                  | % Tipo de Interés<br><i>% Interest Rate</i> |       |       |       |
|------------------------------------------------------------------|-----------------------------------------------------------------|---------|------------------|------------------|--------------------------------------------------------|-------|------------------|--------------|-----------------------------------------------------------------|---------|------------------|------------------|---------------------------------------------|-------|-------|-------|
|                                                                  | Num.                                                            | %       | Importe / Amount | %                | Num.                                                   | %     | Importe / Amount | %            | Num.                                                            | %       | Importe / Amount | %                | Med. Ponder.<br><i>W. Avg.</i>              | Min.  | Max.  |       |
| 0,000                                                            | 0,499                                                           | 2       | 0,00 %           | 169.870,11       | 0,00 %                                                 | 0     | 0,00 %           | 0,00         | 0,00 %                                                          | 2       | 0,00 %           | 169.870,11       | 0,00 %                                      | 0,201 | 0,187 | 0,216 |
| 0,500                                                            | 0,999                                                           | 840     | 0,83 %           | 141.986.164,02   | 1,48 %                                                 | 2     | 0,05 %           | 2.661,57     | 0,08 %                                                          | 840     | 0,83 %           | 141.983.502,45   | 1,48 %                                      | 0,856 | 0,500 | 0,990 |
| 1,000                                                            | 1,499                                                           | 6.321   | 6,25 %           | 771.927.889,89   | 8,05 %                                                 | 29    | 0,70 %           | 9.252,58     | 0,29 %                                                          | 6.321   | 6,25 %           | 771.918.637,31   | 8,05 %                                      | 1,237 | 1,000 | 1,490 |
| 1,500                                                            | 1,999                                                           | 2.799   | 2,77 %           | 279.427.990,95   | 2,91 %                                                 | 39    | 0,94 %           | 16.906,53    | 0,54 %                                                          | 2.799   | 2,77 %           | 279.411.084,42   | 2,91 %                                      | 1,640 | 1,500 | 1,990 |
| 2,000                                                            | 2,499                                                           | 1.137   | 1,12 %           | 96.598.014,83    | 1,01 %                                                 | 46    | 1,11 %           | 18.659,37    | 0,59 %                                                          | 1.137   | 1,12 %           | 96.579.355,46    | 1,01 %                                      | 2,183 | 2,000 | 2,499 |
| 2,500                                                            | 2,999                                                           | 864     | 0,85 %           | 99.568.399,49    | 1,04 %                                                 | 33    | 0,79 %           | 80.024,25    | 2,55 %                                                          | 863     | 0,85 %           | 99.488.375,24    | 1,04 %                                      | 2,739 | 2,500 | 2,998 |
| 3,000                                                            | 3,499                                                           | 709     | 0,70 %           | 77.350.273,77    | 0,81 %                                                 | 33    | 0,79 %           | 16.587,85    | 0,53 %                                                          | 709     | 0,70 %           | 77.333.685,92    | 0,81 %                                      | 3,196 | 3,000 | 3,490 |
| 3,500                                                            | 3,999                                                           | 851     | 0,84 %           | 76.815.349,36    | 0,80 %                                                 | 32    | 0,77 %           | 43.051,02    | 1,37 %                                                          | 850     | 0,84 %           | 76.772.298,34    | 0,80 %                                      | 3,818 | 3,500 | 3,999 |
| 4,000                                                            | 4,499                                                           | 29.491  | 29,14 %          | 2.809.608.319,51 | 29,29 %                                                | 805   | 19,36 %          | 573.740,46   | 18,29 %                                                         | 29.490  | 29,14 %          | 2.809.034.579,05 | 29,29 %                                     | 4,297 | 4,000 | 4,499 |
| 4,500                                                            | 4,999                                                           | 38.558  | 38,10 %          | 3.544.604.684,30 | 36,95 %                                                | 1.963 | 47,20 %          | 1.495.191,29 | 47,67 %                                                         | 38.552  | 38,10 %          | 3.543.109.493,01 | 36,95 %                                     | 4,721 | 4,500 | 4,999 |
| 5,000                                                            | 5,499                                                           | 12.549  | 12,40 %          | 1.123.767.428,03 | 11,72 %                                                | 803   | 19,31 %          | 642.454,76   | 20,48 %                                                         | 12.545  | 12,40 %          | 1.123.124.973,27 | 11,71 %                                     | 5,184 | 5,000 | 5,499 |
| 5,500                                                            | 5,999                                                           | 3.921   | 3,87 %           | 332.846.146,89   | 3,47 %                                                 | 164   | 3,94 %           | 119.309,62   | 3,80 %                                                          | 3.920   | 3,87 %           | 332.726.837,27   | 3,47 %                                      | 5,703 | 5,500 | 5,999 |
| 6,000                                                            | 6,499                                                           | 1.712   | 1,69 %           | 134.369.352,81   | 1,40 %                                                 | 106   | 2,55 %           | 45.598,89    | 1,45 %                                                          | 1.712   | 1,69 %           | 134.323.753,92   | 1,40 %                                      | 6,197 | 6,000 | 6,498 |
| 6,500                                                            | 6,999                                                           | 869     | 0,86 %           | 63.735.462,23    | 0,66 %                                                 | 66    | 1,59 %           | 62.597,29    | 2,00 %                                                          | 868     | 0,86 %           | 63.672.864,94    | 0,66 %                                      | 6,700 | 6,500 | 6,990 |
| 7,000                                                            | 7,499                                                           | 421     | 0,42 %           | 29.905.977,28    | 0,31 %                                                 | 19    | 0,46 %           | 6.904,78     | 0,22 %                                                          | 421     | 0,42 %           | 29.899.072,50    | 0,31 %                                      | 7,193 | 7,001 | 7,496 |
| 7,500                                                            | 7,999                                                           | 122     | 0,12 %           | 7.830.730,10     | 0,08 %                                                 | 12    | 0,29 %           | 2.084,10     | 0,07 %                                                          | 122     | 0,12 %           | 7.828.646,00     | 0,08 %                                      | 7,697 | 7,508 | 7,996 |
| 8,000                                                            | 8,499                                                           | 26      | 0,03 %           | 1.482.460,08     | 0,02 %                                                 | 4     | 0,10 %           | 1.329,47     | 0,04 %                                                          | 26      | 0,03 %           | 1.481.130,61     | 0,02 %                                      | 8,163 | 8,012 | 8,479 |
| 8,500                                                            | 8,999                                                           | 8       | 0,01 %           | 343.315,64       | 0,00 %                                                 | 2     | 0,05 %           | 171,94       | 0,01 %                                                          | 8       | 0,01 %           | 343.143,70       | 0,00 %                                      | 8,666 | 8,571 | 8,772 |
| 9,000                                                            | 9,499                                                           | 2       | 0,00 %           | 103.524,16       | 0,00 %                                                 | 1     | 0,02 %           | 29,89        | 0,00 %                                                          | 2       | 0,00 %           | 103.494,27       | 0,00 %                                      | 9,105 | 9,010 | 9,160 |
| 9,500                                                            | 9,999                                                           | 1       | 0,00 %           | 76.807,58        | 0,00 %                                                 | 0     | 0,00 %           | 0,00         | 0,00 %                                                          | 1       | 0,00 %           | 76.807,58        | 0,00 %                                      | 9,671 | 9,671 | 9,671 |
| Total :                                                          |                                                                 | 101.203 | 100,00           | 9.592.518.161,03 | 100,00                                                 | 4.159 | 100,00           | 3.136.555,66 | 100,00                                                          | 101.188 | 100,00           | 9.589.381.605,37 | 100,00                                      |       |       |       |
| Media Ponderada / <i>Weighted</i>                                |                                                                 |         |                  |                  |                                                        |       |                  |              |                                                                 |         |                  |                  |                                             | 4,237 |       |       |
| Media simple / <i>Average:</i>                                   |                                                                 |         |                  | 94.784,92        |                                                        |       |                  | 754,16       |                                                                 |         |                  | 94.767,97        |                                             | 4,354 |       |       |
| Mínimo / <i>Minimum :</i>                                        |                                                                 |         |                  | 1,00             |                                                        |       |                  | 0,02         |                                                                 |         |                  | 1,00             |                                             | 0,187 |       |       |
| Máximo / <i>Maximum:</i>                                         |                                                                 |         |                  | 1.350.103,71     |                                                        |       |                  | 130.606,82   |                                                                 |         |                  | 1.350.103,71     |                                             | 9,671 |       |       |