

# 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: 30/06/2024  
Divisa / Currency: EUR

| Intervalos de Tipos de Interés<br>Interest Rate Intervals | Saldo Vivo de Principal<br>Outstanding Principal Balance |         |                  |                  | Principal Vencido Impagado<br>Overdue Principal |       |                  |              | Principal Pendiente Vencimiento<br>Outstanding Principal |         |                  |                  | % Tipo de Interés<br>% Interest Rate |       |       |
|-----------------------------------------------------------|----------------------------------------------------------|---------|------------------|------------------|-------------------------------------------------|-------|------------------|--------------|----------------------------------------------------------|---------|------------------|------------------|--------------------------------------|-------|-------|
|                                                           | Num.                                                     | %       | Importe / Amount | %                | Num.                                            | %     | Importe / Amount | %            | Num.                                                     | %       | Importe / Amount | %                | Med. POND.<br>W. Avg.                | Min.  | Max.  |
| 0,000                                                     | 0,499                                                    | 1       | 0,00 %           | 86.213,21        | 0,00 %                                          | 0     | 0,00 %           | 0,00         | 0,00 %                                                   | 1       | 0,00 %           | 86.213,21        | 0,00 %                               | 0,187 | 0,187 |
| 0,500                                                     | 0,999                                                    | 834     | 0,83 %           | 139.541.516,56   | 1,48 %                                          | 2     | 0,04 %           | 3.287,99     | 0,07 %                                                   | 834     | 0,83 %           | 139.538.228,57   | 1,48 %                               | 0,855 | 0,990 |
| 1,000                                                     | 1,499                                                    | 6.301   | 6,30 %           | 764.627.762,29   | 8,13 %                                          | 37    | 0,77 %           | 13.128,74    | 0,26 %                                                   | 6.301   | 6,30 %           | 764.614.633,55   | 8,13 %                               | 1,237 | 1,490 |
| 1,500                                                     | 1,999                                                    | 2.765   | 2,76 %           | 273.579.493,97   | 2,91 %                                          | 56    | 1,16 %           | 18.521,05    | 0,37 %                                                   | 2.765   | 2,76 %           | 273.560.972,92   | 2,91 %                               | 1,639 | 1,990 |
| 2,000                                                     | 2,499                                                    | 1.143   | 1,14 %           | 97.303.175,94    | 1,03 %                                          | 70    | 1,45 %           | 29.449,37    | 0,58 %                                                   | 1.143   | 1,14 %           | 97.273.726,57    | 1,03 %                               | 2,186 | 2,499 |
| 2,500                                                     | 2,999                                                    | 953     | 0,95 %           | 111.395.580,00   | 1,18 %                                          | 32    | 0,66 %           | 79.895,43    | 1,58 %                                                   | 952     | 0,95 %           | 111.315.684,57   | 1,18 %                               | 2,737 | 2,998 |
| 3,000                                                     | 3,499                                                    | 740     | 0,74 %           | 80.076.675,21    | 0,85 %                                          | 28    | 0,58 %           | 16.484,88    | 0,33 %                                                   | 740     | 0,74 %           | 80.060.190,33    | 0,85 %                               | 3,192 | 3,490 |
| 3,500                                                     | 3,999                                                    | 883     | 0,88 %           | 84.074.580,53    | 0,89 %                                          | 44    | 0,91 %           | 53.217,12    | 1,05 %                                                   | 882     | 0,88 %           | 84.021.363,41    | 0,89 %                               | 3,832 | 3,999 |
| 4,000                                                     | 4,499                                                    | 43.769  | 43,75 %          | 4.136.789.851,43 | 43,97 %                                         | 1.380 | 28,62 %          | 1.170.658,50 | 23,16 %                                                  | 43.765  | 43,76 %          | 4.135.619.192,93 | 43,98 %                              | 4,288 | 4,499 |
| 4,500                                                     | 4,999                                                    | 30.569  | 30,56 %          | 2.721.007.961,84 | 28,92 %                                         | 2.426 | 50,32 %          | 2.151.260,55 | 42,55 %                                                  | 30.559  | 30,56 %          | 2.718.856.701,29 | 28,92 %                              | 4,696 | 4,999 |
| 5,000                                                     | 5,499                                                    | 6.864   | 6,86 %           | 595.860.116,56   | 6,33 %                                          | 413   | 8,57 %           | 890.613,57   | 17,62 %                                                  | 6.857   | 6,86 %           | 594.969.502,99   | 6,33 %                               | 5,224 | 5,499 |
| 5,500                                                     | 5,999                                                    | 2.833   | 2,83 %           | 229.606.971,17   | 2,44 %                                          | 154   | 3,19 %           | 117.239,20   | 2,32 %                                                   | 2.832   | 2,83 %           | 229.489.731,97   | 2,44 %                               | 5,703 | 5,999 |
| 6,000                                                     | 6,499                                                    | 1.352   | 1,35 %           | 101.991.199,87   | 1,08 %                                          | 92    | 1,91 %           | 145.481,41   | 2,88 %                                                   | 1.351   | 1,35 %           | 101.845.718,46   | 1,08 %                               | 6,213 | 6,493 |
| 6,500                                                     | 6,999                                                    | 700     | 0,70 %           | 49.916.659,09    | 0,53 %                                          | 52    | 1,08 %           | 359.242,02   | 7,11 %                                                   | 697     | 0,70 %           | 49.557.417,07    | 0,53 %                               | 6,717 | 6,993 |
| 7,000                                                     | 7,499                                                    | 248     | 0,25 %           | 17.113.900,05    | 0,18 %                                          | 22    | 0,46 %           | 4.342,49     | 0,09 %                                                   | 248     | 0,25 %           | 17.109.557,56    | 0,18 %                               | 7,215 | 7,493 |
| 7,500                                                     | 7,999                                                    | 66      | 0,07 %           | 3.824.577,36     | 0,04 %                                          | 8     | 0,17 %           | 1.282,10     | 0,03 %                                                   | 66      | 0,07 %           | 3.823.295,26     | 0,04 %                               | 7,686 | 7,982 |
| 8,000                                                     | 8,499                                                    | 13      | 0,01 %           | 757.968,89       | 0,01 %                                          | 3     | 0,06 %           | 1.174,25     | 0,02 %                                                   | 13      | 0,01 %           | 756.794,64       | 0,01 %                               | 8,208 | 8,479 |
| 8,500                                                     | 8,999                                                    | 6       | 0,01 %           | 289.771,15       | 0,00 %                                          | 2     | 0,04 %           | 112,24       | 0,00 %                                                   | 6       | 0,01 %           | 289.658,91       | 0,00 %                               | 8,643 | 8,722 |
| 9,500                                                     | 9,999                                                    | 1       | 0,00 %           | 76.676,81        | 0,00 %                                          | 0     | 0,00 %           | 0,00         | 0,00 %                                                   | 1       | 0,00 %           | 76.676,81        | 0,00 %                               | 9,671 | 9,671 |
| Total :                                                   |                                                          | 100.041 | 100,00           | 9.407.920.651,93 | 100,00                                          | 4.821 | 100,00           | 5.055.390,91 | 100,00                                                   | 100.013 | 100,00           | 9.402.865.261,02 | 100,00                               |       |       |
| Media Ponderada / Weighted                                |                                                          |         |                  |                  |                                                 |       |                  |              |                                                          |         |                  |                  |                                      |       | 4,111 |
| Media simple / Average:                                   |                                                          |         |                  | 94.040,65        | 1.048,62                                        |       |                  |              | 94.016,43                                                |         |                  |                  | 4,229                                |       |       |
| Mínimo / Minimum :                                        |                                                          |         |                  | 24,73            | 5,04                                            |       |                  |              | 24,73                                                    |         |                  |                  | 0,187                                |       |       |
| Máximo / Maximum:                                         |                                                          |         |                  | 1.329.850,55     | 242.602,66                                      |       |                  |              | 1.329.850,55                                             |         |                  |                  | 9,671                                |       |       |