

# BBVA RMBS 21 Fondo de Titulización

Cartera de Activos Titulizados / Portfolio of Securitised 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:30/06/2024

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 Interes<br>Interest Rate | Vida residual<br>Residual Life   |
|----------------------------------------|----------------------------------------------------------|--------|------------------|---------|-------------------------------------------------|---------|------------------|---------|----------------------------------------------------------|--------|------------------|---------|-------------------------------|----------------------------------|
|                                        | Num.                                                     | %      | Importe / Amount | %       | Num.                                            | %       | Importe / Amount | %       | Num.                                                     | %      | Importe / Amount | %       | Media Pond.<br>W. Average     | M. Pond. Meses<br>W. Avg. Months |
| 2023                                   | 1                                                        | 0,00 % | 32.065,97        | 0,00 %  | 1                                               | 0,02 %  | 32.065,97        | 0,63 %  | 0                                                        | 0,00 % | 0,00             | 0,00 %  | 0,000%                        | 0,000                            |
| 2024                                   | 211                                                      | 0,21 % | 673.578,71       | 0,01 %  | 5                                               | 0,10 %  | 10.474,74        | 0,21 %  | 210                                                      | 0,21 % | 663.103,97       | 0,01 %  | 4,468%                        | 4,6051                           |
| 2025                                   | 656                                                      | 0,66 % | 5.775.620,99     | 0,06 %  | 16                                              | 0,33 %  | 16.663,14        | 0,33 %  | 656                                                      | 0,66 % | 5.758.957,85     | 0,06 %  | 4,461%                        | 13,7118                          |
| 2026                                   | 803                                                      | 0,80 % | 12.342.190,75    | 0,13 %  | 23                                              | 0,48 %  | 14.999,45        | 0,30 %  | 803                                                      | 0,80 % | 12.327.191,30    | 0,13 %  | 4,477%                        | 25,4673                          |
| 2027                                   | 1.080                                                    | 1,08 % | 21.649.942,82    | 0,23 %  | 25                                              | 0,52 %  | 14.531,49        | 0,29 %  | 1.080                                                    | 1,08 % | 21.635.411,33    | 0,23 %  | 4,522%                        | 36,7731                          |
| 2028                                   | 1.313                                                    | 1,31 % | 35.038.892,02    | 0,37 %  | 42                                              | 0,87 %  | 39.735,87        | 0,79 %  | 1.312                                                    | 1,31 % | 34.999.156,15    | 0,37 %  | 4,459%                        | 48,8644                          |
| 2029                                   | 1.399                                                    | 1,40 % | 46.738.156,77    | 0,50 %  | 31                                              | 0,64 %  | 17.280,52        | 0,34 %  | 1.399                                                    | 1,40 % | 46.720.876,25    | 0,50 %  | 4,438%                        | 60,9141                          |
| 2030                                   | 1.711                                                    | 1,71 % | 64.646.843,52    | 0,69 %  | 56                                              | 1,16 %  | 30.257,75        | 0,60 %  | 1.711                                                    | 1,71 % | 64.616.585,77    | 0,69 %  | 4,403%                        | 72,8728                          |
| 2031                                   | 2.059                                                    | 2,06 % | 91.562.829,55    | 0,97 %  | 72                                              | 1,49 %  | 36.993,84        | 0,73 %  | 2.059                                                    | 2,06 % | 91.525.835,71    | 0,97 %  | 4,184%                        | 84,9529                          |
| 2032                                   | 2.148                                                    | 2,15 % | 101.616.039,82   | 1,08 %  | 80                                              | 1,66 %  | 40.043,99        | 0,79 %  | 2.148                                                    | 2,15 % | 101.575.995,83   | 1,08 %  | 4,458%                        | 96,4558                          |
| 2033                                   | 2.954                                                    | 2,95 % | 159.508.606,74   | 1,70 %  | 110                                             | 2,28 %  | 81.612,32        | 1,61 %  | 2.954                                                    | 2,95 % | 159.426.994,42   | 1,70 %  | 4,340%                        | 108,7105                         |
| 2034                                   | 3.024                                                    | 3,02 % | 180.452.372,51   | 1,92 %  | 107                                             | 2,22 %  | 54.128,99        | 1,07 %  | 3.024                                                    | 3,02 % | 180.398.243,52   | 1,92 %  | 4,341%                        | 120,7269                         |
| 2035                                   | 4.546                                                    | 4,54 % | 296.664.003,91   | 3,15 %  | 184                                             | 3,82 %  | 83.560,24        | 1,65 %  | 4.546                                                    | 4,55 % | 296.580.443,67   | 3,15 %  | 4,351%                        | 132,8128                         |
| 2036                                   | 5.968                                                    | 5,97 % | 443.718.615,55   | 4,72 %  | 266                                             | 5,52 %  | 169.713,52       | 3,36 %  | 5.968                                                    | 5,97 % | 443.548.902,03   | 4,72 %  | 4,053%                        | 144,7085                         |
| 2037                                   | 4.173                                                    | 4,17 % | 333.667.087,67   | 3,55 %  | 216                                             | 4,48 %  | 201.330,97       | 3,98 %  | 4.171                                                    | 4,17 % | 333.465.756,70   | 3,55 %  | 4,460%                        | 156,1848                         |
| 2038                                   | 4.069                                                    | 4,07 % | 336.443.288,68   | 3,58 %  | 193                                             | 4,00 %  | 248.299,91       | 4,91 %  | 4.068                                                    | 4,07 % | 336.194.988,77   | 3,58 %  | 4,358%                        | 168,1704                         |
| 2039                                   | 3.680                                                    | 3,68 % | 325.627.412,91   | 3,46 %  | 132                                             | 2,74 %  | 74.148,79        | 1,47 %  | 3.680                                                    | 3,68 % | 325.553.264,12   | 3,46 %  | 4,353%                        | 180,8187                         |
| 2040                                   | 5.177                                                    | 5,17 % | 473.564.306,49   | 5,03 %  | 163                                             | 3,38 %  | 147.780,77       | 2,92 %  | 5.176                                                    | 5,18 % | 473.416.525,72   | 5,03 %  | 4,311%                        | 192,7426                         |
| 2041                                   | 4.575                                                    | 4,57 % | 428.091.231,01   | 4,55 %  | 182                                             | 3,78 %  | 131.255,87       | 2,60 %  | 4.574                                                    | 4,57 % | 427.959.975,14   | 4,55 %  | 3,669%                        | 204,8104                         |
| 2042                                   | 2.761                                                    | 2,76 % | 279.708.594,58   | 2,97 %  | 138                                             | 2,86 %  | 80.947,27        | 1,60 %  | 2.761                                                    | 2,76 % | 279.627.647,31   | 2,97 %  | 4,585%                        | 216,1674                         |
| 2043                                   | 3.089                                                    | 3,09 % | 314.984.397,96   | 3,35 %  | 193                                             | 4,00 %  | 226.763,88       | 4,49 %  | 3.088                                                    | 3,09 % | 314.757.634,08   | 3,35 %  | 4,459%                        | 228,3113                         |
| 2044                                   | 2.820                                                    | 2,82 % | 306.047.940,92   | 3,25 %  | 114                                             | 2,36 %  | 160.998,61       | 3,18 %  | 2.818                                                    | 2,82 % | 305.886.942,31   | 3,25 %  | 4,365%                        | 240,9239                         |
| 2045                                   | 4.474                                                    | 4,47 % | 509.901.265,40   | 5,42 %  | 195                                             | 4,04 %  | 284.476,52       | 5,63 %  | 4.472                                                    | 4,47 % | 509.616.788,88   | 5,42 %  | 4,314%                        | 252,8979                         |
| 2046                                   | 6.823                                                    | 6,82 % | 812.010.516,00   | 8,63 %  | 298                                             | 6,18 %  | 233.980,27       | 4,63 %  | 6.822                                                    | 6,82 % | 811.776.535,73   | 8,63 %  | 3,533%                        | 265,1043                         |
| 2047                                   | 5.303                                                    | 5,30 % | 659.941.699,51   | 7,01 %  | 455                                             | 9,44 %  | 1.172.410,51     | 23,19 % | 5.296                                                    | 5,30 % | 658.769.289,00   | 7,01 %  | 4,471%                        | 275,8039                         |
| 2048                                   | 5.720                                                    | 5,72 % | 704.104.446,34   | 7,48 %  | 489                                             | 10,14 % | 446.386,25       | 8,83 %  | 5.718                                                    | 5,72 % | 703.658.060,09   | 7,48 %  | 4,378%                        | 287,5799                         |
| 2049                                   | 3.790                                                    | 3,79 % | 469.832.778,40   | 4,99 %  | 274                                             | 5,68 %  | 287.600,74       | 5,69 %  | 3.789                                                    | 3,79 % | 469.545.177,66   | 4,99 %  | 4,304%                        | 300,8459                         |
| 2050                                   | 6.251                                                    | 6,25 % | 787.266.059,68   | 8,37 %  | 341                                             | 7,07 %  | 190.400,92       | 3,77 %  | 6.250                                                    | 6,25 % | 787.075.658,76   | 8,37 %  | 4,276%                        | 312,9256                         |
| 2051                                   | 7.265                                                    | 7,26 % | 953.173.886,82   | 10,13 % | 284                                             | 5,89 %  | 250.670,55       | 4,96 %  | 7.263                                                    | 7,26 % | 952.923.216,27   | 10,13 % | 2,778%                        | 323,5498                         |
| 2052                                   | 1.119                                                    | 1,12 % | 125.405.517,53   | 1,33 %  | 65                                              | 1,35 %  | 18.897,47        | 0,37 %  | 1.119                                                    | 1,12 % | 125.386.620,06   | 1,33 %  | 5,241%                        | 336,1385                         |
| 2053                                   | 439                                                      | 0,44 % | 47.147.419,94    | 0,50 %  | 28                                              | 0,58 %  | 4.500,17         | 0,09 %  | 439                                                      | 0,44 % | 47.142.919,77    | 0,50 %  | 5,442%                        | 348,4983                         |
| 2054                                   | 181                                                      | 0,18 % | 19.733.047,68    | 0,21 %  | 9                                               | 0,19 %  | 243.582,00       | 4,82 %  | 180                                                      | 0,18 % | 19.489.465,68    | 0,21 %  | 5,350%                        | 359,0292                         |
| 2055                                   | 108                                                      | 0,11 % | 12.899.389,27    | 0,14 %  | 7                                               | 0,15 %  | 1.748,68         | 0,03 %  | 108                                                      | 0,11 % | 12.897.640,59    | 0,14 %  | 5,097%                        | 371,9999                         |

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|----------------------------------------|----------------------------------------------------------|--------|------------------|--------|-------------------------------------------------|--------|------------------|--------|----------------------------------------------------------|--------|------------------|--------|-------------------------------|----------------------------------|
|                                        | Num.                                                     | %      | Importe / Amount | %      | Num.                                            | %      | Importe / Amount | %      | Num.                                                     | %      | Importe / Amount | %      | Media Pond.<br>W. Average     | M. Pond. Meses<br>W. Avg. Months |
| 2056                                   | 137                                                      | 0,14 % | 17.617.153,39    | 0,19 % | 8                                               | 0,17 % | 1.755,64         | 0,03 % | 137                                                      | 0,14 % | 17.615.397,75    | 0,19 % | 4,825%                        | 385,3665                         |
| 2057                                   | 106                                                      | 0,11 % | 14.981.984,13    | 0,16 % | 8                                               | 0,17 % | 1.580,15         | 0,03 % | 106                                                      | 0,11 % | 14.980.403,98    | 0,16 % | 4,504%                        | 395,5346                         |
| 2058                                   | 54                                                       | 0,05 % | 7.594.599,26     | 0,08 % | 5                                               | 0,10 % | 2.683,83         | 0,05 % | 54                                                       | 0,05 % | 7.591.915,43     | 0,08 % | 4,165%                        | 407,8791                         |
| 2059                                   | 26                                                       | 0,03 % | 4.000.050,07     | 0,04 % | 4                                               | 0,08 % | 885,83           | 0,02 % | 26                                                       | 0,03 % | 3.999.164,24     | 0,04 % | 4,162%                        | 418,4859                         |
| 2060                                   | 9                                                        | 0,01 % | 1.324.892,62     | 0,01 % | 1                                               | 0,02 % | 97,32            | 0,00 % | 9                                                        | 0,01 % | 1.324.795,30     | 0,01 % | 4,438%                        | 430,2652                         |
| 2061                                   | 16                                                       | 0,02 % | 2.082.999,53     | 0,02 % | 0                                               | 0,00 % | 0,00             | 0,00 % | 16                                                       | 0,02 % | 2.082.999,53     | 0,02 % | 4,634%                        | 443,8281                         |
| 2062                                   | 2                                                        | 0,00 % | 238.469,61       | 0,00 % | 1                                               | 0,02 % | 146,16           | 0,00 % | 2                                                        | 0,00 % | 238.323,45       | 0,00 % | 3,502%                        | 451,4543                         |
| 2063                                   | 1                                                        | 0,00 % | 110.456,90       | 0,00 % | 0                                               | 0,00 % | 0,00             | 0,00 % | 1                                                        | 0,00 % | 110.456,90       | 0,00 % | 6,468%                        | 463,0333                         |
| Total:                                 | 100.041                                                  | 100,00 | 9.407.920.651,93 | 100,00 | 4.821                                           | 100,00 | 5.055.390,91     | 100,00 | 100.01                                                   | 100,00 | 9.402.865.261,02 | 100,00 |                               |                                  |
| Media Ponderada / Weighted Average :   |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        |                               |                                  |
| Media simple / Average:                |                                                          |        | 94.040,65        |        | 1.048,62                                        |        |                  |        | 94.016,43                                                |        |                  |        | 4,111                         | 237,866                          |
| Mínimo / Minimum :                     |                                                          |        | 24,73            |        | 5,04                                            |        |                  |        | 24,73                                                    |        |                  |        | 4,229                         | 210,526                          |
| Máximo / Maximum:                      |                                                          |        | 1.329.850,55     |        | 242.602,66                                      |        |                  |        | 1.329.850,55                                             |        |                  |        | 0,187                         | 31/07/2024                       |
|                                        |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 9,671                         | 31/01/2063                       |