

## BBVA RMBS 16 Fondo de Titulización

### Cartera de Activos Titulizados / Portfolio of Securitised Assets

#### Situación de impagados: Clasificación por Primera Cuota Vencida y no Pagada / Current delinquency: Classification by First Overdue Instalment

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

Fecha / Date: 05/11/2019

Divisa / Currency: EUR

| Antigüedad<br>Aging                                      | Deuda Vencida<br>Overdue Debt |                   |                       |                 |                   |               | Deuda Pendiente de Vencer<br>Outstanding Debt |               |                | Deuda total<br>Total Debt |               |                           | Garantía<br>Security | % Deuda/Tasación<br>% Loan to Value |                    |
|----------------------------------------------------------|-------------------------------|-------------------|-----------------------|-----------------|-------------------|---------------|-----------------------------------------------|---------------|----------------|---------------------------|---------------|---------------------------|----------------------|-------------------------------------|--------------------|
|                                                          | Num.                          | Principal         | Intereses<br>Interest | Otros<br>Other  | Total             | %             | Principal                                     | %             | Otros<br>Other | Principal                 | %             | Deuda total<br>Total Debt | V. Tasación<br>Value | s/Principal<br>o/Principal          | s/Total<br>o/Total |
| <b>Impagados / Delinquencies</b>                         |                               |                   |                       |                 |                   |               |                                               |               |                |                           |               |                           |                      |                                     |                    |
| De > 0 a ≤ 1 Mes<br>Up to 1 month                        | 302                           | 101.394,83        | 20.565,99             | 0,00            | 121.960,82        | 12,51         | 40.037.175,69                                 | 75,91         | 0,00           | 40.138.570,52             | 74,85         | 40.159.136,51             | 69.438.510,23        | 57,8045                             | 57,8341            |
| De > 1 a ≤ 2 Meses<br>from > 1 to ≤ 2 months             | 49                            | 30.420,22         | 6.139,81              | 0,00            | 36.560,03         | 3,75          | 5.744.697,82                                  | 10,89         | 0,00           | 5.775.118,04              | 10,77         | 5.781.257,85              | 10.089.784,08        | 57,2373                             | 57,2981            |
| De > 2 a ≤ 3 Meses<br>from > 2 to ≤ 3 months             | 22                            | 26.562,99         | 4.616,30              | 0,00            | 31.179,29         | 3,20          | 2.608.408,08                                  | 4,95          | 0,00           | 2.634.971,07              | 4,91          | 2.639.587,37              | 4.796.111,71         | 54,9397                             | 55,0360            |
| De > 3 a ≤ 6 Meses<br>from > 3 to ≤ 6 months             | 6                             | 22.391,88         | 1.995,71              | 0,00            | 24.387,59         | 2,50          | 922.808,75                                    | 1,75          | 0,00           | 945.200,63                | 1,76          | 947.196,34                | 1.735.088,80         | 54,4756                             | 54,5907            |
| De > 6 a < 12 Meses<br>from > 6 to < 12 months           | 9                             | 26.870,72         | 7.983,57              | 0,00            | 34.854,29         | 3,57          | 1.007.452,15                                  | 1,91          | 0,00           | 1.034.322,87              | 1,93          | 1.042.306,44              | 1.609.211,07         | 64,2752                             | 64,7713            |
| De ≥ 12 a < 18 Meses<br>from ≥ 12 to < 18 months         | 9                             | 384.577,04        | 15.940,54             | 973,09          | 401.490,67        | 41,17         | 912.533,95                                    | 1,73          | 0,00           | 1.297.110,99              | 2,42          | 1.314.024,62              | 2.397.215,35         | 54,1091                             | 54,8146            |
| De ≥ 18 a < 24 Meses<br>from ≥ 18 to < 24 months         | 6                             | 72.238,39         | 13.008,13             | 2.029,42        | 87.275,94         | 8,95          | 1.034.179,93                                  | 1,96          | 0,00           | 1.106.418,32              | 2,06          | 1.121.455,87              | 1.884.474,62         | 58,7123                             | 59,5103            |
| De ≥ 2 Años<br>from ≥ 2 years                            | 5                             | 218.235,40        | 14.675,04             | 4.629,73        | 237.540,17        | 24,36         | 477.299,67                                    | 0,90          | 0,00           | 695.535,07                | 1,30          | 714.839,84                | 1.100.099,65         | 63,2247                             | 64,9796            |
| <b>Subtotal :</b>                                        | <b>408</b>                    | <b>882.691,47</b> | <b>84.925,09</b>      | <b>7.632,24</b> | <b>975.248,80</b> | <b>100,00</b> | <b>52.744.556,04</b>                          | <b>100,00</b> | <b>0,00</b>    | <b>53.627.247,51</b>      | <b>100,00</b> | <b>53.719.804,84</b>      | <b>93.050.495,51</b> | <b>57,6324</b>                      | <b>57,7319</b>     |
| <b>Dudosos (subjettivos) / Doubt debts (subjectives)</b> |                               |                   |                       |                 |                   |               |                                               |               |                |                           |               |                           |                      |                                     |                    |
|                                                          | 0                             | 0,00              | 0,00                  | 0,00            | 0,00              | 0,00          | 0,00                                          | 0,00          | 0,00           | 0,00                      | 0,00          | 0,00                      | 0,00                 | 0,0000                              | 0,0000             |
| <b>Subtotal :</b>                                        | <b>0</b>                      | <b>0,00</b>       | <b>0,00</b>           | <b>0,00</b>     | <b>0,00</b>       | <b>0,00</b>   | <b>0,00</b>                                   | <b>0,00</b>   | <b>0,00</b>    | <b>0,00</b>               | <b>0,00</b>   | <b>0,00</b>               | <b>0,00</b>          | <b>0,0000</b>                       | <b>0,0000</b>      |
| <b>Total :</b>                                           | <b>408</b>                    | <b>882.691,47</b> | <b>84.925,09</b>      | <b>7.632,24</b> | <b>975.248,80</b> |               | <b>52.744.556,04</b>                          |               | <b>0,00</b>    | <b>53.627.247,51</b>      |               | <b>53.719.804,84</b>      | <b>93.050.495,51</b> | <b>57,6324</b>                      | <b>57,7319</b>     |