

## 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: 31/10/2020

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                        | 497                           | 170.348,41        | 52.522,80             | 0,00            | 222.871,21        | 22,66         | 55.895.221,15                                 | 87,18         | 0,00           | 56.065.569,56             | 86,29         | 56.118.092,36             | 85.446.841,92        | 65,6146                             | 65,6760            |
| De > 1 a ≤ 2 Meses<br>from > 1 to ≤ 2 months             | 18                            | 23.285,20         | 4.442,13              | 0,00            | 27.727,33         | 2,82          | 2.561.411,09                                  | 3,99          | 0,00           | 2.584.696,29              | 3,98          | 2.589.138,42              | 4.156.887,39         | 62,1786                             | 62,2855            |
| De > 2 a ≤ 3 Meses<br>from > 2 to ≤ 3 months             | 4                             | 7.471,48          | 1.186,18              | 0,00            | 8.657,66          | 0,88          | 644.602,25                                    | 1,01          | 0,00           | 652.073,73                | 1,00          | 653.259,91                | 1.061.844,21         | 61,4095                             | 61,5213            |
| De > 3 a ≤ 6 Meses<br>from > 3 to ≤ 6 months             | 3                             | 3.020,87          | 476,17                | 0,00            | 3.497,04          | 0,36          | 457.908,64                                    | 0,71          | 0,00           | 460.929,51                | 0,71          | 461.405,68                | 577.670,65           | 79,7911                             | 79,8735            |
| De > 6 a < 12 Meses<br>from > 6 to < 12 months           | 11                            | 45.163,40         | 6.869,15              | 0,00            | 52.032,55         | 5,29          | 1.423.144,19                                  | 2,22          | 0,00           | 1.468.307,59              | 2,26          | 1.475.176,74              | 1.891.855,22         | 77,6120                             | 77,9751            |
| De ≥ 12 a < 18 Meses<br>from ≥ 12 to < 18 months         | 8                             | 84.304,57         | 8.132,50              | 0,00            | 92.437,07         | 9,40          | 1.143.928,52                                  | 1,78          | 0,00           | 1.228.233,09              | 1,89          | 1.236.365,59              | 1.781.561,92         | 68,9414                             | 69,3978            |
| De ≥ 18 a < 24 Meses<br>from ≥ 18 to < 24 months         | 3                             | 150.294,07        | 5.190,17              | 26,62           | 155.510,86        | 15,81         | 186.463,12                                    | 0,29          | 0,00           | 336.757,19                | 0,52          | 341.973,98                | 493.207,12           | 68,2791                             | 69,3368            |
| De ≥ 2 Años<br>from ≥ 2 years                            | 15                            | 370.823,22        | 42.738,59             | 7.169,58        | 420.731,39        | 42,78         | 1.805.139,06                                  | 2,82          | 0,00           | 2.175.962,28              | 3,35          | 2.225.870,45              | 3.060.580,95         | 71,0964                             | 72,7271            |
| <b>Subtotal :</b>                                        | <b>559</b>                    | <b>854.711,22</b> | <b>121.557,69</b>     | <b>7.196,20</b> | <b>983.465,11</b> | <b>100,00</b> | <b>64.117.818,02</b>                          | <b>100,00</b> | <b>0,00</b>    | <b>64.972.529,24</b>      | <b>100,00</b> | <b>65.101.283,13</b>      | <b>98.470.449,38</b> | <b>65,9818</b>                      | <b>66,1125</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                 |                                     |                    |
| <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>559</b>                    | <b>854.711,22</b> | <b>121.557,69</b>     | <b>7.196,20</b> | <b>983.465,11</b> |               | <b>64.117.818,02</b>                          |               | <b>0,00</b>    | <b>64.972.529,24</b>      |               | <b>65.101.283,13</b>      | <b>98.470.449,38</b> | <b>65,9818</b>                      | <b>66,1125</b>     |