

## BBVA RMBS 16 Fondo de Titulización

Cartera de Activos Titulizados / *Portfolio of Securitised Assets*

Distribución por Indices de Referencia / *Distribution by Reference Indexes*

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

Fecha / *Date*: 31/10/2020

Divisa / *Currency*: EUR

| Indices de Referencia<br><i>Reference Indexes</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 Int.<br><i>Int. Rate</i> | Margen s/Índice<br><i>Margin o/Index</i> |       |       |
|---|---|---------------|-------------------------|---------------|--|---------------|-------------------------|---------------|---|---------------|-------------------------|---------------|-------------------------------|--|-------|-------|
|   | Num.  | %             | Importe / <i>Amount</i> | %             | Num.   | %             | Importe / <i>Amount</i> | %             | Num.  | %             | Importe / <i>Amount</i> | %             | Med.Pond.<br><i>W. Avg.</i>   | M.Pond.<br><i>W. Avg.</i>                | Min.  | Max.  |
| Interés Variable<br><i>Floating Interest</i>  | 10.030  | 100,00        | 1.169.640.817,51        | 100,00        | 500  | 100,00        | 854.711,22              | 100,00        | 10.028  | 100,00        | 1.168.786.106,29        | 100,00        | 0,970%                        |  |       |       |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br><i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 9.919   | 98,89         | 1.161.315.695,83        | 99,29         | 489  | 97,80         | 836.787,81              | 97,90         | 9.917   | 98,89         | 1.160.478.908,02        | 99,29         | 0,963%                        | 1,170                                    | 0,250 | 4,993 |
| M. Hipotecario Conjunto de Entidades<br><i>Mortgage Market: All Institutions</i>        | 111   | 1,11          | 8.325.121,68            | 0,71          | 11   | 2,20          | 17.923,41               | 2,10          | 111   | 1,11          | 8.307.198,27            | 0,71          | 1,882%                        | 0,110                                    | 0,000 | 1,900 |
| <b>Total :</b>  | <b>10.030</b>   | <b>100,00</b> | <b>1.169.640.817,51</b> | <b>100,00</b> | <b>500</b>   | <b>100,00</b> | <b>854.711,22</b>       | <b>100,00</b> | <b>10.028</b>   | <b>100,00</b> | <b>1.168.786.106,29</b> | <b>100,00</b> |                               |  |       |       |
| Media Ponderada / <i>Weighted Average</i> :   |   |               |                         |               |  |               |                         |               |   |               |                         |               | 0,970%                        |  |       |       |
| Media Simple / <i>Average</i> :   |   |               | 116.614,24              |               |  |               | 1.709,42                |               |   |               | 116.552,26              |               | 1,054%                        |  |       |       |
| Mínimo / <i>Minimum</i> :   |   |               | 432,42                  |               |  |               | 76,33                   |               |   |               | 432,42                  |               | 0,000%                        |  |       |       |
| Máximo / <i>Maximum</i> :   |   |               | 722.141,56              |               |  |               | 152.557,14              |               |   |               | 722.141,56              |               | 6,470%                        |  |       |       |