### Issued securities: Asset-Backed Bonds

#### Credit enhancement and financial operations

#### Estimated average life (in years) and maturity according to different hypothesis of constant prepayment rates (CPR) as of the last Payment Date

#### Credit enhancement (CE)

#### Other financial operations (current)

#### Collateral: Consumer loans to individuals

#### General

Brief report

Date: 07/31/2021
Currency: EUR

Constitution date
07/18/2016

VAT Reg. no.
V87614525

Management Company
Europea de Titulización, S.G.F.T

Originator
BBVA

Servicer
BBVA

Lead Manager
BBVA

Securitiser
BBVA

Bond Paying Agent
BBVA

Market
AIAF Mercado de Renta Fija

Register of Book Securities
Iberclear

Treasury Account
BBVA

Principal Account
BBVA

Subordinated Loan
BBVA

Start-up Loan
BBVA

Fund Auditors
KPMG Auditores

Prepayments
Single month, mort. (SMM) 0.92% 0.95% 1.06% 0.89% 0.79% Annual Percentage Rate (CPR) 11.07% 10.81% 11.41% 10.18% 8.69%

Replenishment of securitised assets
Last acquisition (date) 01/22/2018
Number of loans acquired 2,681
Additional loan principal 54,002,900.38
Number of loans acquired 14,517
Additional loan principal 306,703,302.81
End of revolving period 01/22/2018

Current delinquency
Aging Assets Principal Interest Other Total % Outstanding debt Total debt %
Delinquencies
Up to 1 month 381 93,985.04 16,629.50 0.00 110,614.54 0.04 2,624,665.27 2,924,649.81 11.46
from 1 to 2 months 267 103,513.40 21,648.26 0.00 125,161.66 1.17 2,687,603.27 3,012,013.93 8.16
from 2 to 3 months 104 117,856.17 24,713.41 0.00 142,569.58 1.34 1,306,301.47 1,646,871.05 5.68
from 3 to 6 months 115 94,731.40 20,852.03 0.00 115,583.43 1.08 702,415.35 817,988.76 3.21
from 6 to 12 months 196 285,693.85 71,026.30 0.00 356,720.15 3.35 1,046,259.14 1,402,779.27 5.50
from 12 to 24 months 230 966,563.32 154,191.28 0.00 1,120,754.60 10.52 1,881,162.72 2,663,796.53 10.27
from > 2 years 292 950,781.54 275,062.63 0.00 1,225,844.17 11.10 1,501,132.76 2,083,979.93 10.32
Subtotal 2,769 8,258,668.59 2,388,043.90 0.00 10,656,712.59 100.00 14,061,270.89 25,517,988.87 100.00

Total 2,769 8,258,668.59 2,388,043.90 0.00 10,656,712.59 14,061,270.89 25,517,988.87

Geographic distribution
At constitution date
Antalicia 18.66% 18.66%
Andorra 1.65% 1.52%
Aragon 3.17% 2.96%
Balearic Islands 2.18% 2.16%
Basque Country 2.71% 3.15%
Catalonia 7.98% 6.49%
Castile-La Mancha 5.22% 5.34%
Castile-Leon 3.38% 2.98%
Catalonia 20.70% 22.08%
Ceuta 0.57% 0.05%
Aragon 0.07% 0.05%
Extremadura 3.79% 3.22%
Galicia 3.58% 3.73%
Le Rioc 0.27% 0.34%
Madrid 8.66% 10.83%
Melilla 0.20% 0.20%
Murcia 7.25% 8.07%
Navarra 0.24% 0.38%
Valencia 11.68% 11.61%

Subtotal 10,656,717.98 25,517,988.87 2,769 8,268,668.59 2,388,043.90 14,061,270.89 25,517,988.87

Europea de Titulización publishes this report to supplement the information laid down in the Offering Circular for the Bond Issue by this Securitisation Fund.

Only the information communicated by Europea de Titulización, in pursuance of the provisions of the Offering Circular, shall be considered for third-party publicity and dissemination purposes.