

## BBVA RMBS 16 Fondo de Titulización

Cartera de Activos Titulizados / *Portfolio of Securitised Assets*

Distribución por Cedentes/Emisores / *Distribution by Originators/Issuers*

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

Fecha / *Date*: 31/12/2018

Divisa / *Currency*: EUR

| Cedente/Emisor<br><i>Originator/Issuer</i>  | Principal Titulizado<br><i>Securitized Principal</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> |        |                         |        |
|---------------------------------------------|------------------------------------------------------|--------|--------|-------------------------|--------|-----------------------------------------------------------------|--------|-------------------------|--------|--------------------------------------------------------|--------|-------------------------|--------|-----------------------------------------------------------------|--------|-------------------------|--------|
|                                             | Fecha / <i>Date</i>                                  | Num.   | %      | Importe / <i>Amount</i> |        | Num.                                                            | %      | Importe / <i>Amount</i> |        | Num.                                                   | %      | Importe / <i>Amount</i> |        | Num.                                                            | %      | Importe / <i>Amount</i> |        |
| BBVA                                        | 09/05/2016                                           | 11.333 | 100,00 | 1.599.973.393,06        | 100,00 | 10.611                                                          | 100,00 | 1.344.806.789,97        | 100,00 | 583                                                    | 100,00 | 430.306,52              | 100,00 | 10.611                                                          | 100,00 | 1.344.376.483,45        | 100,00 |
| Total :                                     |                                                      | 11.333 | 100,00 | 1.599.973.393,06        | 100,00 | 10.611                                                          | 100,00 | 1.344.806.789,97        | 100,00 | 583                                                    | 100,00 | 430.306,52              | 100,00 | 10.611                                                          | 100,00 | 1.344.376.483,45        | 100,00 |
| Media Ponderada / <i>Weighted Average</i> : |                                                      |        |        |                         |        |                                                                 |        |                         |        |                                                        |        |                         |        |                                                                 |        |                         |        |
| Media Simple / <i>Average</i> :             |                                                      |        |        | 141.178,28              |        |                                                                 |        | 126.737,05              |        |                                                        |        | 738,09                  |        |                                                                 |        | 126.696,49              |        |
| Mínimo / <i>Minimum</i> :                   |                                                      |        |        | 57.460,25               |        |                                                                 |        | 27,39                   |        |                                                        |        | 52,69                   |        |                                                                 |        | 27,39                   |        |
| Máximo / <i>Maximum</i> :                   |                                                      |        |        | 910.287,59              |        |                                                                 |        | 763.114,37              |        |                                                        |        | 23.832,33               |        |                                                                 |        | 763.114,37              |        |