

## BBVA RMBS 16 Fondo de Titulización

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

#### Distribución por Intervalos de Tipos de Interés Nominal Anual / Distribution by Nominal Annual Interest Rate Intervals

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

Fecha / Date: 31/10/2017

Divisa / Currency: EUR

| Intervalos de Tipos de Interés<br>Interest Rate Intervals | Saldo Vivo de Principal<br>Outstanding Principal Balance |               |                         |               | Principal Vencido Impagado<br>Overdue Principal |               |                   |               | Principal Pendiente Vencimiento<br>Outstanding Principal |               |                         |               | % Tipo de Interés<br>% Interest Rate |       |       |
|-----------------------------------------------------------|----------------------------------------------------------|---------------|-------------------------|---------------|-------------------------------------------------|---------------|-------------------|---------------|----------------------------------------------------------|---------------|-------------------------|---------------|--------------------------------------|-------|-------|
|                                                           | Num.                                                     | %             | Importe / Amount        | %             | Num.                                            | %             | Importe / Amount  | %             | Num.                                                     | %             | Importe / Amount        | %             | Med.Pond.<br>W. Avg.                 | Min.  | Max.  |
| 0,000                                                     | 1.708                                                    | 15,57         | 290.426.884,22          | 19,84         | 56                                              | 8,93          | 45.273,49         | 12,83         | 1.708                                                    | 15,57         | 290.381.610,73          | 19,85         | 0,339                                | 0,094 | 0,496 |
| 0,500                                                     | 3.491                                                    | 31,81         | 483.027.782,00          | 33,01         | 318                                             | 50,72         | 213.236,92        | 60,44         | 3.491                                                    | 31,81         | 482.814.545,08          | 33,00         | 0,731                                | 0,501 | 0,996 |
| 1,000                                                     | 3.001                                                    | 27,35         | 376.801.693,24          | 25,75         | 120                                             | 19,14         | 48.037,15         | 13,62         | 3.001                                                    | 27,35         | 376.753.656,09          | 25,75         | 1,240                                | 1,001 | 1,496 |
| 1,500                                                     | 1.709                                                    | 15,57         | 202.022.145,93          | 13,80         | 73                                              | 11,64         | 27.769,00         | 7,87          | 1.709                                                    | 15,57         | 201.994.376,93          | 13,81         | 1,702                                | 1,501 | 1,996 |
| 2,000                                                     | 469                                                      | 4,27          | 49.803.832,86           | 3,40          | 35                                              | 5,58          | 12.442,71         | 3,53          | 469                                                      | 4,27          | 49.791.390,15           | 3,40          | 2,247                                | 2,001 | 2,497 |
| 2,500                                                     | 248                                                      | 2,26          | 27.704.239,78           | 1,89          | 10                                              | 1,59          | 2.537,76          | 0,72          | 248                                                      | 2,26          | 27.701.702,02           | 1,89          | 2,763                                | 2,500 | 2,987 |
| 3,000                                                     | 139                                                      | 1,27          | 13.769.946,34           | 0,94          | 4                                               | 0,64          | 829,16            | 0,24          | 139                                                      | 1,27          | 13.769.117,18           | 0,94          | 3,205                                | 3,001 | 3,494 |
| 3,500                                                     | 52                                                       | 0,47          | 4.733.828,73            | 0,32          | 1                                               | 0,16          | 218,55            | 0,06          | 52                                                       | 0,47          | 4.733.610,18            | 0,32          | 3,700                                | 3,500 | 3,953 |
| 4,000                                                     | 12                                                       | 0,11          | 934.229,97              | 0,06          | 0                                               | 0,00          | 0,00              | 0,00          | 12                                                       | 0,11          | 934.229,97              | 0,06          | 4,170                                | 4,000 | 4,459 |
| 4,500                                                     | 13                                                       | 0,12          | 1.274.560,70            | 0,09          | 1                                               | 0,16          | 134,05            | 0,04          | 13                                                       | 0,12          | 1.274.426,65            | 0,09          | 4,742                                | 4,500 | 4,950 |
| 5,000                                                     | 49                                                       | 0,45          | 4.835.520,66            | 0,33          | 4                                               | 0,64          | 846,34            | 0,24          | 49                                                       | 0,45          | 4.834.674,32            | 0,33          | 5,196                                | 5,000 | 5,484 |
| 5,500                                                     | 64                                                       | 0,58          | 6.386.728,66            | 0,44          | 4                                               | 0,64          | 1.390,77          | 0,39          | 64                                                       | 0,58          | 6.385.337,89            | 0,44          | 5,720                                | 5,500 | 5,987 |
| 6,000                                                     | 17                                                       | 0,15          | 1.716.609,82            | 0,12          | 1                                               | 0,16          | 74,98             | 0,02          | 17                                                       | 0,15          | 1.716.534,84            | 0,12          | 6,155                                | 6,000 | 6,470 |
| 6,500                                                     | 1                                                        | 0,01          | 60.778,92               | 0,00          | 0                                               | 0,00          | 0,00              | 0,00          | 1                                                        | 0,01          | 60.778,92               | 0,00          | 6,572                                | 6,572 | 6,572 |
| <b>Total :</b>                                            | <b>10.973</b>                                            | <b>100,00</b> | <b>1.463.498.781,83</b> | <b>100,00</b> | <b>627</b>                                      | <b>100,00</b> | <b>352.790,88</b> | <b>100,00</b> | <b>10.973</b>                                            | <b>100,00</b> | <b>1.463.145.990,95</b> | <b>100,00</b> |                                      |       |       |
| <b>Media Ponderada / Weighted Average :</b>               |                                                          |               |                         |               |                                                 |               |                   |               |                                                          |               |                         |               | <b>1,090</b>                         |       |       |
| <b>Media Simple / Average :</b>                           |                                                          |               | <b>133.372,71</b>       |               |                                                 |               | <b>562,66</b>     |               |                                                          |               | <b>133.340,56</b>       |               | <b>1,188</b>                         |       |       |
| <b>Mínimo / Minimum :</b>                                 |                                                          |               | <b>2.395,22</b>         |               |                                                 |               | <b>48,41</b>      |               |                                                          |               | <b>2.395,22</b>         |               | <b>0,094</b>                         |       |       |
| <b>Máximo / Maximum :</b>                                 |                                                          |               | <b>866.212,21</b>       |               |                                                 |               | <b>18.375,19</b>  |               |                                                          |               | <b>866.212,21</b>       |               | <b>6,572</b>                         |       |       |