

## BBVA RMBS 16 Fondo de Titulización

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

#### Distribución por Intervalos de Fecha de Formalización / Distribution by Arrangement Date Intervals

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

Fecha / Date: 31/10/2017

Divisa / Currency: EUR

| Intervalos anuales<br>Annual Intervals | Saldo Vivo de Principal<br>Outstanding Principal Balance |        |                  |        | Principal Vencido Impagado<br>Overdue Principal |        |                  |           | Principal Pendiente Vencimiento<br>Outstanding Principal |        |                  |        | Tipo Interés<br>Interest Rate | Antigüedad<br>Age                |
|----------------------------------------|----------------------------------------------------------|--------|------------------|--------|-------------------------------------------------|--------|------------------|-----------|----------------------------------------------------------|--------|------------------|--------|-------------------------------|----------------------------------|
|                                        | Num.                                                     | %      | Importe / Amount | %      | Num.                                            | %      | Importe / Amount | %         | Num.                                                     | %      | Importe / Amount | %      | Media Pond.<br>W. Average     | M. Pond. Meses<br>W. Avg. Months |
| 2000                                   | 34                                                       | 0,31   | 3.782.594,00     | 0,26   | 3                                               | 0,48   | 1.094,38         | 0,31      | 34                                                       | 0,31   | 3.781.499,62     | 0,26   | 1,119%                        | 207,401                          |
| 2001                                   | 91                                                       | 0,83   | 8.448.994,75     | 0,58   | 4                                               | 0,64   | 1.858,93         | 0,53      | 91                                                       | 0,83   | 8.447.135,82     | 0,58   | 1,046%                        | 194,936                          |
| 2002                                   | 124                                                      | 1,13   | 11.049.263,73    | 0,75   | 5                                               | 0,80   | 2.166,05         | 0,61      | 124                                                      | 1,13   | 11.047.097,68    | 0,76   | 0,873%                        | 183,623                          |
| 2003                                   | 205                                                      | 1,87   | 18.644.975,32    | 1,27   | 11                                              | 1,75   | 9.286,96         | 2,63      | 205                                                      | 1,87   | 18.635.688,36    | 1,27   | 0,791%                        | 171,207                          |
| 2004                                   | 198                                                      | 1,80   | 21.255.329,49    | 1,45   | 22                                              | 3,51   | 11.644,88        | 3,30      | 198                                                      | 1,80   | 21.243.684,61    | 1,45   | 0,755%                        | 159,984                          |
| 2005                                   | 370                                                      | 3,37   | 51.291.636,40    | 3,50   | 57                                              | 9,09   | 57.543,08        | 16,31     | 370                                                      | 3,37   | 51.234.093,32    | 3,50   | 0,697%                        | 147,385                          |
| 2006                                   | 372                                                      | 3,39   | 53.849.593,98    | 3,68   | 64                                              | 10,21  | 71.097,27        | 20,15     | 372                                                      | 3,39   | 53.778.496,71    | 3,68   | 0,679%                        | 134,936                          |
| 2007                                   | 409                                                      | 3,73   | 62.342.472,01    | 4,26   | 49                                              | 7,81   | 21.523,23        | 6,10      | 409                                                      | 3,73   | 62.320.948,78    | 4,26   | 1,046%                        | 124,866                          |
| 2008                                   | 344                                                      | 3,13   | 51.288.172,41    | 3,50   | 59                                              | 9,41   | 28.354,35        | 8,04      | 344                                                      | 3,13   | 51.259.818,06    | 3,50   | 0,817%                        | 112,772                          |
| 2009                                   | 296                                                      | 2,70   | 46.487.060,09    | 3,18   | 32                                              | 5,10   | 19.260,89        | 5,46      | 296                                                      | 2,70   | 46.467.799,20    | 3,18   | 0,780%                        | 99,571                           |
| 2010                                   | 843                                                      | 7,68   | 159.701.003,27   | 10,91  | 87                                              | 13,88  | 45.859,14        | 13,00     | 843                                                      | 7,68   | 159.655.144,13   | 10,91  | 0,551%                        | 87,384                           |
| 2011                                   | 4.175                                                    | 38,05  | 550.989.773,57   | 37,65  | 173                                             | 27,59  | 64.150,43        | 18,18     | 4.175                                                    | 38,05  | 550.925.623,14   | 37,65  | 1,066%                        | 76,043                           |
| 2012                                   | 562                                                      | 5,12   | 69.885.158,64    | 4,78   | 15                                              | 2,39   | 4.264,36         | 1,21      | 562                                                      | 5,12   | 69.880.894,28    | 4,78   | 1,435%                        | 63,920                           |
| 2013                                   | 1.064                                                    | 9,70   | 117.222.330,26   | 8,01   | 21                                              | 3,35   | 5.245,67         | 1,49      | 1.064                                                    | 9,70   | 117.217.084,59   | 8,01   | 1,981%                        | 50,027                           |
| 2014                                   | 840                                                      | 7,66   | 102.204.268,93   | 6,98   | 13                                              | 2,07   | 3.989,26         | 1,13      | 840                                                      | 7,66   | 102.200.279,67   | 6,98   | 1,616%                        | 39,670                           |
| 2015                                   | 1.046                                                    | 9,53   | 135.056.154,98   | 9,23   | 12                                              | 1,91   | 5.452,00         | 1,55      | 1.046                                                    | 9,53   | 135.050.702,98   | 9,23   | 1,134%                        | 28,756                           |
| Total :                                | 10.973                                                   | 100,00 | 1.463.498.781,83 | 100,00 | 627                                             | 100,00 | 352.790,88       | 100,00    | 10.973                                                   | 100,00 | 1.463.145.990,95 | 100,00 |                               |                                  |
| Media Ponderada / Weighted Average :   |                                                          |        |                  |        |                                                 |        |                  |           |                                                          |        |                  |        |                               |                                  |
| Media Simple / Average :               |                                                          |        | 133.372,71       |        |                                                 |        |                  | 562,66    |                                                          |        |                  |        | 1,090%                        | 80,757                           |
| Mínimo / Minimum :                     |                                                          |        | 2.395,22         |        |                                                 |        |                  | 48,41     |                                                          |        |                  |        | 1,188%                        | 79,928                           |
| Máximo / Maximum :                     |                                                          |        | 866.212,21       |        |                                                 |        |                  | 18.375,19 |                                                          |        |                  |        | 0,094%                        | 28/01/2000                       |
|                                        |                                                          |        |                  |        |                                                 |        |                  |           |                                                          |        |                  |        | 6,572%                        | 27/11/2015                       |