

# 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                           |
| <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> |                               |                                  |
| Media Ponderada / Weighted Average :   |  |               |                         |               |   |               |                   |               |  |               |                         |               | <b>1,090%</b>                 | <b>80,757</b>                    |
| Media Simple / Average :               |  |               | <b>133.372,71</b>       |               |   |               | <b>562,66</b>     |               |  |               | <b>133.340,56</b>       |               | <b>1,188%</b>                 | <b>79,928</b>                    |
| Mínimo / Minimum :                     |  |               | <b>2.395,22</b>         |               |   |               | <b>48,41</b>      |               |  |               | <b>2.395,22</b>         |               | <b>0,094%</b>                 | <b>28/01/2000</b>                |
| Máximo / Maximum :                     |  |               | <b>866.212,21</b>       |               |   |               | <b>18.375,19</b>  |               |  |               | <b>866.212,21</b>       |               | <b>6,572%</b>                 | <b>27/11/2015</b>                |