

BBVA RMBS 3 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Análisis de morosidad: Tasa de morosidad 12 meses*

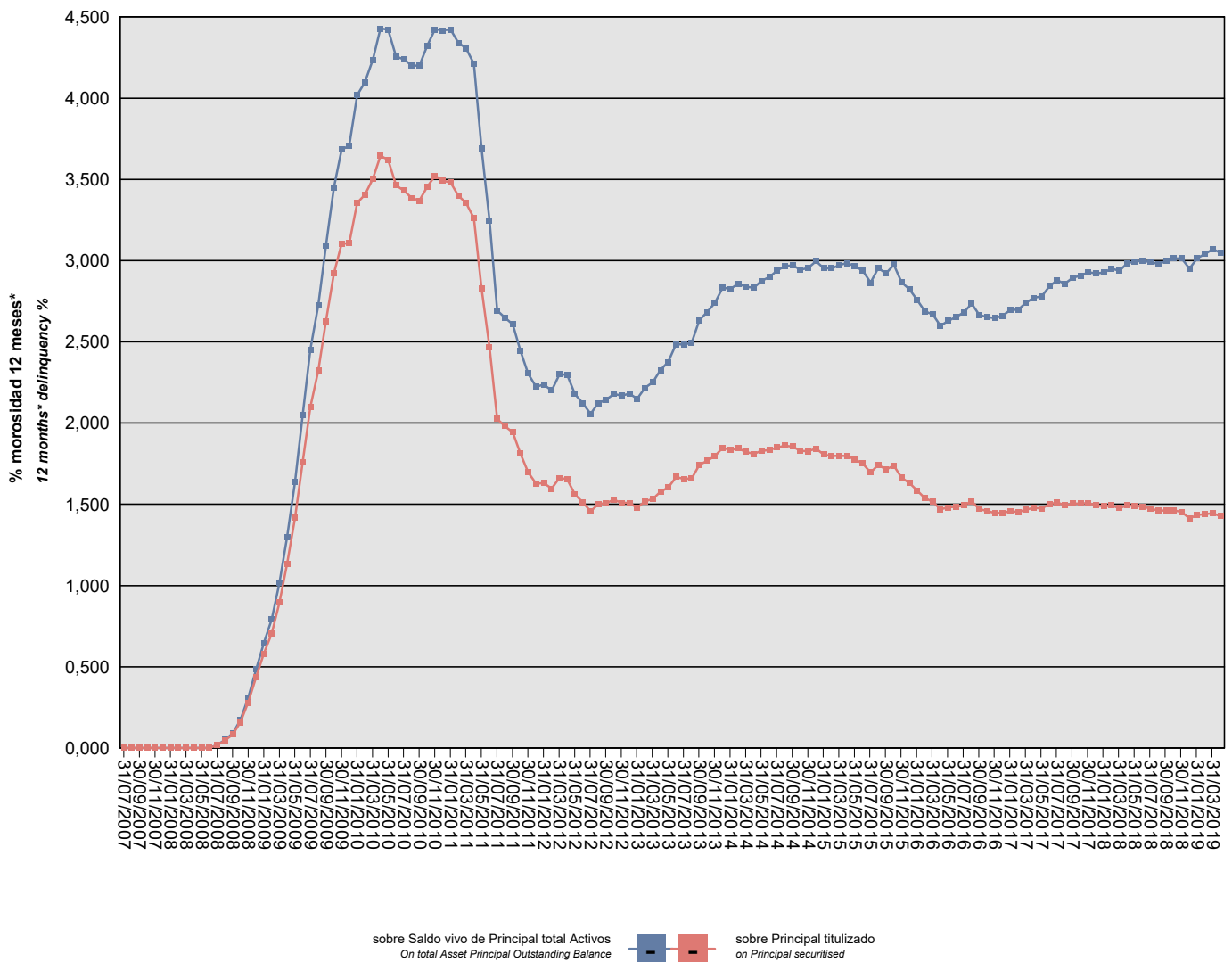
Delinquency analysis: 12 months* delinquency rate

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

Fecha / Date: 30/04/2019

Divisa / Currency: EUR

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 *Includes securitised assets, if any, classified as doubtful or bad debts because there are reasonable doubts as to full repayment.

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| Fecha Date | Saldo vivo de Activos en mora *(Ppal. Miles €) Delinquent *Asset Outstanding Balance (€ thou. Principal) | % morosidad 12 meses* 12 months* delinquency % | |
|---------------|---|---|--|
| | | sobre Saldo vivo de Principal total Activos On total Asset Principal Outstanding Balance | sobre Principal titulado on Principal securitised |
| 31/07/2007 | 0,000 | 0,00% | 0,00% |
| 31/08/2007 | 0,000 | 0,00% | 0,00% |
| 30/09/2007 | 0,000 | 0,00% | 0,00% |
| 31/10/2007 | 0,000 | 0,00% | 0,00% |
| 30/11/2007 | 0,000 | 0,00% | 0,00% |
| 31/12/2007 | 0,000 | 0,00% | 0,00% |
| 31/01/2008 | 0,000 | 0,00% | 0,00% |
| 29/02/2008 | 0,000 | 0,00% | 0,00% |
| 31/03/2008 | 0,000 | 0,00% | 0,00% |
| 30/04/2008 | 0,000 | 0,00% | 0,00% |
| 31/05/2008 | 0,000 | 0,00% | 0,00% |
| 30/06/2008 | 0,000 | 0,00% | 0,00% |
| 31/07/2008 | 519,082 | 0,02% | 0,02% |
| 31/08/2008 | 1.371,827 | 0,05% | 0,05% |
| 30/09/2008 | 2.515,894 | 0,09% | 0,08% |
| 31/10/2008 | 4.766,270 | 0,17% | 0,16% |
| 30/11/2008 | 8.395,240 | 0,31% | 0,28% |
| 31/12/2008 | 13.105,534 | 0,48% | 0,44% |
| 31/01/2009 | 17.395,640 | 0,65% | 0,58% |
| 28/02/2009 | 21.160,219 | 0,79% | 0,71% |
| 31/03/2009 | 26.831,847 | 1,02% | 0,89% |
| 30/04/2009 | 33.946,296 | 1,30% | 1,13% |
| 31/05/2009 | 42.466,599 | 1,64% | 1,42% |
| 30/06/2009 | 52.823,335 | 2,05% | 1,76% |
| 31/07/2009 | 62.962,317 | 2,45% | 2,10% |
| 31/08/2009 | 69.707,007 | 2,73% | 2,32% |
| 30/09/2009 | 78.849,651 | 3,09% | 2,63% |
| 31/10/2009 | 87.605,727 | 3,45% | 2,92% |
| 30/11/2009 | 93.113,305 | 3,68% | 3,10% |
| 31/12/2009 | 93.180,183 | 3,71% | 3,11% |
| 31/01/2010 | 100.669,264 | 4,02% | 3,36% |
| 28/02/2010 | 102.147,600 | 4,10% | 3,40% |
| 31/03/2010 | 105.076,656 | 4,24% | 3,50% |
| 30/04/2010 | 109.371,434 | 4,43% | 3,65% |
| 31/05/2010 | 108.636,215 | 4,42% | 3,62% |
| 30/06/2010 | 103.896,494 | 4,26% | 3,46% |
| 31/07/2010 | 102.932,706 | 4,24% | 3,43% |
| 31/08/2010 | 101.570,623 | 4,20% | 3,39% |
| 30/09/2010 | 101.081,173 | 4,20% | 3,37% |

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|---------------|---|---|--|
| | | sobre Saldo vivo de Principal total Activos On total Asset Principal Outstanding Balance | sobre Principal titulado on Principal securitised |
| 31/10/2010 | 103.573,920 | 4,32% | 3,45% |
| 30/11/2010 | 105.680,001 | 4,42% | 3,52% |
| 31/12/2010 | 104.793,291 | 4,42% | 3,49% |
| 31/01/2011 | 104.420,619 | 4,42% | 3,48% |
| 28/02/2011 | 101.975,944 | 4,34% | 3,40% |
| 31/03/2011 | 100.663,076 | 4,31% | 3,36% |
| 30/04/2011 | 97.852,972 | 4,21% | 3,26% |
| 31/05/2011 | 84.841,531 | 3,69% | 2,83% |
| 30/06/2011 | 73.958,569 | 3,24% | 2,47% |
| 31/07/2011 | 60.757,162 | 2,69% | 2,03% |
| 31/08/2011 | 59.458,526 | 2,65% | 1,98% |
| 30/09/2011 | 58.285,402 | 2,61% | 1,94% |
| 31/10/2011 | 54.329,308 | 2,44% | 1,81% |
| 30/11/2011 | 50.910,830 | 2,30% | 1,70% |
| 31/12/2011 | 48.818,018 | 2,22% | 1,63% |
| 31/01/2012 | 48.926,299 | 2,24% | 1,63% |
| 29/02/2012 | 47.898,574 | 2,20% | 1,60% |
| 31/03/2012 | 49.841,156 | 2,30% | 1,66% |
| 30/04/2012 | 49.625,431 | 2,30% | 1,65% |
| 31/05/2012 | 46.788,557 | 2,18% | 1,56% |
| 30/06/2012 | 45.368,153 | 2,12% | 1,51% |
| 31/07/2012 | 43.715,401 | 2,06% | 1,46% |
| 31/08/2012 | 45.006,425 | 2,12% | 1,50% |
| 30/09/2012 | 45.237,928 | 2,14% | 1,51% |
| 31/10/2012 | 45.790,033 | 2,18% | 1,53% |
| 30/11/2012 | 45.269,327 | 2,17% | 1,51% |
| 31/12/2012 | 45.242,593 | 2,18% | 1,51% |
| 31/01/2013 | 44.331,934 | 2,15% | 1,48% |
| 28/02/2013 | 45.522,688 | 2,22% | 1,52% |
| 31/03/2013 | 45.988,580 | 2,25% | 1,53% |
| 30/04/2013 | 47.314,904 | 2,33% | 1,58% |
| 31/05/2013 | 48.072,220 | 2,38% | 1,60% |
| 30/06/2013 | 50.032,543 | 2,49% | 1,67% |
| 31/07/2013 | 49.686,887 | 2,48% | 1,66% |
| 31/08/2013 | 49.740,183 | 2,49% | 1,66% |
| 30/09/2013 | 52.261,522 | 2,63% | 1,74% |
| 31/10/2013 | 53.025,250 | 2,68% | 1,77% |
| 30/11/2013 | 53.931,314 | 2,74% | 1,80% |
| 31/12/2013 | 55.436,180 | 2,83% | 1,85% |

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| | | sobre Saldo vivo de Principal total Activos On total Asset Principal Outstanding Balance | sobre Principal titulado on Principal securitised |
| 31/01/2014 | 55.007,025 | 2,83% | 1,83% |
| 28/02/2014 | 55.340,105 | 2,86% | 1,84% |
| 31/03/2014 | 54.670,827 | 2,84% | 1,82% |
| 30/04/2014 | 54.311,051 | 2,83% | 1,81% |
| 31/05/2014 | 54.879,254 | 2,88% | 1,83% |
| 30/06/2014 | 55.028,946 | 2,90% | 1,83% |
| 31/07/2014 | 55.503,012 | 2,94% | 1,85% |
| 31/08/2014 | 55.809,160 | 2,97% | 1,86% |
| 30/09/2014 | 55.650,264 | 2,97% | 1,86% |
| 31/10/2014 | 54.847,745 | 2,94% | 1,83% |
| 30/11/2014 | 54.802,142 | 2,95% | 1,83% |
| 31/12/2014 | 55.259,265 | 3,00% | 1,84% |
| 31/01/2015 | 54.168,090 | 2,95% | 1,81% |
| 28/02/2015 | 53.883,087 | 2,95% | 1,80% |
| 31/03/2015 | 53.965,224 | 2,97% | 1,80% |
| 30/04/2015 | 53.909,987 | 2,99% | 1,80% |
| 31/05/2015 | 53.260,780 | 2,97% | 1,78% |
| 30/06/2015 | 52.516,995 | 2,94% | 1,75% |
| 31/07/2015 | 50.872,627 | 2,86% | 1,70% |
| 31/08/2015 | 52.282,152 | 2,95% | 1,74% |
| 30/09/2015 | 51.446,378 | 2,92% | 1,71% |
| 31/10/2015 | 52.103,024 | 2,97% | 1,74% |
| 30/11/2015 | 49.935,630 | 2,87% | 1,66% |
| 31/12/2015 | 48.891,962 | 2,82% | 1,63% |
| 31/01/2016 | 47.528,725 | 2,76% | 1,58% |
| 29/02/2016 | 46.100,836 | 2,69% | 1,54% |
| 31/03/2016 | 45.489,963 | 2,67% | 1,52% |
| 30/04/2016 | 44.068,999 | 2,60% | 1,47% |
| 31/05/2016 | 44.418,412 | 2,63% | 1,48% |
| 30/06/2016 | 44.541,003 | 2,65% | 1,48% |
| 31/07/2016 | 44.806,815 | 2,68% | 1,49% |
| 31/08/2016 | 45.522,764 | 2,73% | 1,52% |
| 30/09/2016 | 44.123,804 | 2,66% | 1,47% |
| 31/10/2016 | 43.738,314 | 2,65% | 1,46% |
| 30/11/2016 | 43.388,384 | 2,65% | 1,45% |
| 31/12/2016 | 43.379,641 | 2,66% | 1,45% |
| 31/01/2017 | 43.738,268 | 2,70% | 1,46% |
| 28/02/2017 | 43.558,096 | 2,70% | 1,45% |
| 31/03/2017 | 44.029,718 | 2,74% | 1,47% |

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| | | sobre Saldo vivo de Principal total Activos On total Asset Principal Outstanding Balance | sobre Principal titulado on Principal securitised |
| 30/04/2017 | 44.345,543 | 2,77% | 1,48% |
| 31/05/2017 | 44.215,161 | 2,78% | 1,47% |
| 30/06/2017 | 44.997,592 | 2,84% | 1,50% |
| 31/07/2017 | 45.350,559 | 2,88% | 1,51% |
| 31/08/2017 | 44.810,420 | 2,86% | 1,49% |
| 30/09/2017 | 45.147,944 | 2,89% | 1,50% |
| 31/10/2017 | 45.130,794 | 2,91% | 1,50% |
| 30/11/2017 | 45.213,722 | 2,93% | 1,51% |
| 31/12/2017 | 44.818,455 | 2,92% | 1,49% |
| 31/01/2018 | 44.633,950 | 2,93% | 1,49% |
| 28/02/2018 | 44.779,885 | 2,95% | 1,49% |
| 31/03/2018 | 44.276,046 | 2,94% | 1,48% |
| 30/04/2018 | 44.793,563 | 2,98% | 1,49% |
| 31/05/2018 | 44.730,832 | 2,99% | 1,49% |
| 30/06/2018 | 44.554,875 | 3,00% | 1,49% |
| 31/07/2018 | 44.213,078 | 2,99% | 1,47% |
| 31/08/2018 | 43.825,423 | 2,98% | 1,46% |
| 30/09/2018 | 43.842,298 | 3,00% | 1,46% |
| 31/10/2018 | 43.850,524 | 3,01% | 1,46% |
| 30/11/2018 | 43.608,520 | 3,01% | 1,45% |
| 31/12/2018 | 42.373,125 | 2,95% | 1,41% |
| 31/01/2019 | 43.044,566 | 3,01% | 1,43% |
| 28/02/2019 | 43.193,630 | 3,04% | 1,44% |
| 31/03/2019 | 43.359,658 | 3,07% | 1,45% |
| 30/04/2019 | 42.804,319 | 3,05% | 1,43% |

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