### Issued securities: Asset-Backed Bonds

<table>
<thead>
<tr>
<th>Series</th>
<th>ISIN Code</th>
<th>Issue date</th>
<th>N° bonds</th>
<th>Principal outstanding</th>
<th>Reference rate and margin</th>
<th>Rating</th>
<th>Final maturity (legal)</th>
<th>Next maturity (legal)</th>
<th>Next</th>
<th>Rating</th>
</tr>
</thead>
<tbody>
<tr>
<td>A1</td>
<td>ES0314149009</td>
<td>07/06/2002</td>
<td>6,000</td>
<td>100,000.00</td>
<td>Floating</td>
<td>BBB+</td>
<td>20/Feb/May/Aug/Nov</td>
<td>11/21/2022</td>
<td>02/20/2065</td>
<td>Aaa</td>
</tr>
<tr>
<td>A2</td>
<td>ES0314149016</td>
<td>07/06/2002</td>
<td>5,955</td>
<td>58,866.58</td>
<td>Floating</td>
<td>BBB+</td>
<td>20/Feb/May/Aug/Nov</td>
<td>11/21/2022</td>
<td>02/20/2065</td>
<td>Aaa</td>
</tr>
<tr>
<td>A3</td>
<td>ES0314149024</td>
<td>07/06/2002</td>
<td>9,000</td>
<td>960,000.00</td>
<td>Floating</td>
<td>BBB+</td>
<td>20/Feb/May/Aug/Nov</td>
<td>11/21/2022</td>
<td>02/20/2065</td>
<td>Aaa</td>
</tr>
<tr>
<td>A4</td>
<td>ES0314149005</td>
<td>04/16/2012</td>
<td>1,440</td>
<td>136,206,230.40</td>
<td>Floating</td>
<td>BBB+</td>
<td>20/Feb/May/Aug/Nov</td>
<td>11/21/2022</td>
<td>02/20/2065</td>
<td>Aaa</td>
</tr>
<tr>
<td>A5</td>
<td>ES0314149032</td>
<td>07/08/2002</td>
<td>1,590</td>
<td>156,000.00</td>
<td>Floating</td>
<td>BBB+</td>
<td>20/Feb/May/Aug/Nov</td>
<td>11/21/2022</td>
<td>02/20/2065</td>
<td>Aaa</td>
</tr>
<tr>
<td>C</td>
<td>ES0314149040</td>
<td>07/08/2002</td>
<td>885</td>
<td>88,500.00</td>
<td>Floating</td>
<td>BBB+</td>
<td>20/Feb/May/Aug/Nov</td>
<td>11/21/2022</td>
<td>02/20/2065</td>
<td>Aaa</td>
</tr>
</tbody>
</table>

**Total:** 1,170,763,607.75, 2,908,041,526.00

---

**Additional information**

Europe de Titulización publishes this report to supplement the information laid down in the Offering Circular for the Bond Issue by this Securitisation Fund. Only the information communicated by Europe de Titulización, in pursuance of the provisions of the Offering Circular, shall be considered for third-party publicity and dissemination purposes.

## Credit enhancement and financial operations

### Credit enhancement (CE)

<table>
<thead>
<tr>
<th>Current</th>
<th>At issue date</th>
<th>% CE</th>
<th>% CE</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Class A</strong></td>
<td>79.2%</td>
<td>502,203,467.57</td>
<td>20.76%</td>
</tr>
</tbody>
</table>

#### Series A

<table>
<thead>
<tr>
<th>Current</th>
<th>At issue date</th>
<th>% CE</th>
<th>% CE</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Series A1</strong></td>
<td>0.0%</td>
<td>163,405.92</td>
<td>54.30%</td>
</tr>
<tr>
<td><strong>Series A2</strong></td>
<td>26.66%</td>
<td>337,297,587.75</td>
<td>54.30%</td>
</tr>
<tr>
<td><strong>Series A3</strong></td>
<td>31.27%</td>
<td>367,937,416.00</td>
<td>54.30%</td>
</tr>
<tr>
<td><strong>Series A4</strong></td>
<td>33.24%</td>
<td>21,450,000.00</td>
<td>54.30%</td>
</tr>
<tr>
<td><strong>Series A5</strong></td>
<td>17.69%</td>
<td>1,200,000,000.00</td>
<td>54.30%</td>
</tr>
</tbody>
</table>

#### Series B

<table>
<thead>
<tr>
<th>Current</th>
<th>At issue date</th>
<th>% CE</th>
<th>% CE</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Series B1</strong></td>
<td>0.0%</td>
<td>163,405.92</td>
<td>54.30%</td>
</tr>
<tr>
<td><strong>Series B2</strong></td>
<td>92.70%</td>
<td>12,200,000,000.00</td>
<td>54.30%</td>
</tr>
<tr>
<td><strong>Series B3</strong></td>
<td>22.56%</td>
<td>16,666,666.67</td>
<td>54.30%</td>
</tr>
</tbody>
</table>

### Other financial operations (current)

#### Assets Custodian

<table>
<thead>
<tr>
<th>Current</th>
<th>At issue date</th>
<th>% CE</th>
<th>% CE</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>BBVA</strong></td>
<td>100.00%</td>
<td>0.00%</td>
<td>1.00%</td>
</tr>
</tbody>
</table>

#### Fund Auditor

<table>
<thead>
<tr>
<th>Current</th>
<th>At issue date</th>
<th>% CE</th>
<th>% CE</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>KPMG Auditors</strong></td>
<td>0.00%</td>
<td>0.00%</td>
<td>0.00%</td>
</tr>
</tbody>
</table>

#### Subordinated Loan

<table>
<thead>
<tr>
<th>Current</th>
<th>At issue date</th>
<th>% CE</th>
<th>% CE</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Series C</strong></td>
<td>7.50%</td>
<td>88,300,000.00</td>
<td>0.10%</td>
</tr>
</tbody>
</table>

### Reserve Fund

<table>
<thead>
<tr>
<th>Current</th>
<th>At issue date</th>
<th>% CE</th>
<th>% CE</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>0.00%</strong></td>
<td>0.00%</td>
<td>0.00%</td>
<td>0.00%</td>
</tr>
</tbody>
</table>

#### Additional information

- The information on the Credit Enhancement and Financial Operations section reflects the current status as of the last Payment Date.
- The Hypothesis of mortality and default assumptions of the securitised assets.

## Collateral: Residential mortgage loans (PTCs)

<table>
<thead>
<tr>
<th>Current</th>
<th>At issue date</th>
<th>% CE</th>
<th>% CE</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Bond</strong></td>
<td>1,176,762,467.75</td>
<td>0.00%</td>
<td>22,222,222.22</td>
</tr>
</tbody>
</table>

### Collateral Information

- **Type:** Residual Interest Mortgages (PTC)
- **Maturity:** 30 years
- **Number of tranches:** 3
- **Total amount:** 1,176,762,467.75

### General

- **Current:** 0.00%
- **At issue date:** 0.00%
- **Count:** 0.00
- **Index:** 0.00%

### LTV Distribution

- **Current:** 0.00%
- **At issue date:** 0.00%
- **% LTV:** 0.00%
- **% LTV:** 0.00%

### Additional information

- The document includes information on the spread of the PTCs and their classification as of the last Payment Date.

---

**Note:** The above information is provided for informational purposes only and does not constitute investment advice. Always consult with a financial advisor before making any investment decisions.
BBVA RMBS 3 Fondo de Titulización de Activos

Brief report

Date: 10/31/2022
Currency: EUR

Prepayments

<table>
<thead>
<tr>
<th></th>
<th>Current month</th>
<th>Last 3 months</th>
<th>Last 6 months</th>
<th>Last 12 months</th>
<th>Historical</th>
</tr>
</thead>
<tbody>
<tr>
<td>Single month, mort. (SMR)</td>
<td>0.42%</td>
<td>0.34%</td>
<td>0.36%</td>
<td>0.33%</td>
<td>0.20%</td>
</tr>
<tr>
<td>Annual Percentage Rate (APR)</td>
<td>4.87%</td>
<td>4.03%</td>
<td>4.28%</td>
<td>3.88%</td>
<td>2.35%</td>
</tr>
</tbody>
</table>

Geographic distribution

<table>
<thead>
<tr>
<th>Region</th>
<th>Current</th>
<th>Overdue debt</th>
<th>Total</th>
<th>% Total debt</th>
<th>% of Appraisal Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>Andalucia</td>
<td>17.25%</td>
<td>61,555,433.29</td>
<td>61,864,415.06</td>
<td>55.67%</td>
<td>65.08%</td>
</tr>
<tr>
<td>Aragon</td>
<td>1.90%</td>
<td>10,030,844.19</td>
<td>10,154,839.37</td>
<td>9.14%</td>
<td>66.21%</td>
</tr>
<tr>
<td>Asturias</td>
<td>1.26%</td>
<td>735,942.39</td>
<td>744,877.64</td>
<td>0.67%</td>
<td>68.21%</td>
</tr>
<tr>
<td>Baleares islands</td>
<td>3.61%</td>
<td>576,336.05</td>
<td>580,407.18</td>
<td>0.53%</td>
<td>58.81%</td>
</tr>
<tr>
<td>Basque Country</td>
<td>1.12%</td>
<td>1,231,791.56</td>
<td>1,277,166.84</td>
<td>1.15%</td>
<td>65.36%</td>
</tr>
<tr>
<td>Castilla-La Mancha</td>
<td>3.90%</td>
<td>1,639,954.66</td>
<td>1,902,099.36</td>
<td>1.71%</td>
<td>65.36%</td>
</tr>
<tr>
<td>Castilla-La Mancha</td>
<td>3.61%</td>
<td>598,386.22</td>
<td>658,407.18</td>
<td>0.57%</td>
<td>68.21%</td>
</tr>
<tr>
<td>Catalonia</td>
<td>4.06%</td>
<td>796,076.38</td>
<td>877,844.61</td>
<td>0.77%</td>
<td>69.31%</td>
</tr>
<tr>
<td>Canary Islands</td>
<td>4.57%</td>
<td>1,341,301.61</td>
<td>1,491,372.06</td>
<td>1.27%</td>
<td>69.31%</td>
</tr>
<tr>
<td>Cantabria</td>
<td>1.32%</td>
<td>1,327,153.34</td>
<td>1,401,469.26</td>
<td>1.27%</td>
<td>69.31%</td>
</tr>
<tr>
<td>Catalonia</td>
<td>3.61%</td>
<td>598,386.22</td>
<td>658,407.18</td>
<td>0.57%</td>
<td>68.21%</td>
</tr>
<tr>
<td>Ceuta</td>
<td>0.46%</td>
<td>796,076.38</td>
<td>877,844.61</td>
<td>0.77%</td>
<td>69.31%</td>
</tr>
<tr>
<td>Extremadura</td>
<td>0.34%</td>
<td>1,277,166.84</td>
<td>1,305,742.06</td>
<td>1.15%</td>
<td>65.36%</td>
</tr>
<tr>
<td>Galicia</td>
<td>3.32%</td>
<td>598,386.22</td>
<td>658,407.18</td>
<td>0.57%</td>
<td>68.21%</td>
</tr>
<tr>
<td>Illes Balears</td>
<td>3.61%</td>
<td>1,321,791.56</td>
<td>1,341,301.61</td>
<td>1.15%</td>
<td>65.36%</td>
</tr>
<tr>
<td>Madrid</td>
<td>14.10%</td>
<td>27,261,695.75</td>
<td>28,571,750.39</td>
<td>25.67%</td>
<td>67.79%</td>
</tr>
<tr>
<td>Melilla</td>
<td>0.41%</td>
<td>598,386.22</td>
<td>658,407.18</td>
<td>0.57%</td>
<td>68.21%</td>
</tr>
<tr>
<td>Murs</td>
<td>2.26%</td>
<td>796,076.38</td>
<td>877,844.61</td>
<td>0.77%</td>
<td>69.31%</td>
</tr>
<tr>
<td>Navarra</td>
<td>0.88%</td>
<td>796,076.38</td>
<td>877,844.61</td>
<td>0.77%</td>
<td>69.31%</td>
</tr>
<tr>
<td>Valencia</td>
<td>12.47%</td>
<td>27,261,695.75</td>
<td>28,571,750.39</td>
<td>25.67%</td>
<td>67.79%</td>
</tr>
</tbody>
</table>

Current delinquency

<table>
<thead>
<tr>
<th>Aging</th>
<th>Assets</th>
<th>Overdue debt</th>
<th>Total</th>
<th>% Total debt</th>
<th>% of Appraisal Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>Delinquencies</td>
<td>552</td>
<td>231,218.50</td>
<td>77,743.27</td>
<td>55.67%</td>
<td>65.08%</td>
</tr>
<tr>
<td>from 1 to 2 months</td>
<td>90</td>
<td>98,066.07</td>
<td>28,069.11</td>
<td>66.21%</td>
<td>9.14%</td>
</tr>
<tr>
<td>from 3 to 6 months</td>
<td>7</td>
<td>8,625.54</td>
<td>2,317.11</td>
<td>68.21%</td>
<td>0.04%</td>
</tr>
<tr>
<td>from &gt; 6 to &lt;=12 months</td>
<td>12</td>
<td>38,638.02</td>
<td>8,615.28</td>
<td>65.36%</td>
<td>0.15%</td>
</tr>
<tr>
<td>from &gt; 12 to &lt;=24 months</td>
<td>15</td>
<td>290,361.12</td>
<td>11,429.24</td>
<td>63.36%</td>
<td>0.57%</td>
</tr>
<tr>
<td>from &gt; 24 to &lt;=60 months</td>
<td>11</td>
<td>529,457.15</td>
<td>14,214.48</td>
<td>69.31%</td>
<td>0.77%</td>
</tr>
<tr>
<td>from &gt; 1 to = 2 years</td>
<td>229</td>
<td>25,415,591.42</td>
<td>1,530,301.63</td>
<td>67.79%</td>
<td>23.3%</td>
</tr>
<tr>
<td>Subtotal</td>
<td>923</td>
<td>26,584,214.19</td>
<td>1,670,862.28</td>
<td>67.79%</td>
<td>23.3%</td>
</tr>
<tr>
<td>Swap</td>
<td>923</td>
<td>26,584,214.19</td>
<td>1,670,862.28</td>
<td>67.79%</td>
<td>23.3%</td>
</tr>
</tbody>
</table>

Additional information

Europea de Titulización publishes this report to supplement the information laid down in the Offering Circular for the Bond Issue by this Securitisation Fund. Only the information communicated by Europea de Titulización, in pursuance of the provisions of the Offering Circular, shall be considered for third-party publicity and dissemination purposes.

Official register CNMV: C/ Edison, 4 - 28006 Madrid ☏ +34 91 585 15 00 ☐ www.cnmv.com