

BBVA RMBS 3 Fondo de Titulización de Activos

Cartera de Activos Titulizados / *Portfolio of Securitised Assets*

Distribución por Indices de Referencia / *Distribution by Reference Indexes*

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

Fecha / *Date*: 31/12/2022

Divisa / *Currency*: EUR

| Indices de Referencia <i>Reference Indexes</i> | Saldo Vivo de Principal <i>Outstanding Principal Balance</i> | | | | Principal Vencido Impagado <i>Overdue Principal</i> | | | | Principal Pendiente Vencimiento <i>Outstanding Principal</i> | | | | Tipo Int. <i>Int. Rate</i> | Margen s/Índice <i>Margin o/Index</i> | | |
|-----------------------------------------------------------------------------------------|-----------------------------------------------------------------|---------------|-------------------------|---------------|--------------------------------------------------------|---------------|-------------------------|---------------|-----------------------------------------------------------------|---------------|-------------------------|---------------|-------------------------------|------------------------------------------|-------|-------|
| | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Med.Pond. <i>W. Avg.</i> | M.Pond. <i>W. Avg.</i> | Min. | Max. |
| Interés Variable <i>Floating Interest</i> | 10.051 | 100,00 | 1.037.044.209,80 | 100,00 | 898 | 100,00 | 26.205.226,42 | 100,00 | 9.879 | 100,00 | 1.010.838.983,38 | 100,00 | 2,529% | | | |
| EURIBOR/MIBOR a 1 año (M. Hipotecario) <i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 9.828 | 97,78 | 1.016.625.227,05 | 98,03 | 864 | 96,21 | 24.562.067,79 | 93,73 | 9.669 | 97,87 | 992.063.159,26 | 98,14 | 2,537% | 0,802 | 0,000 | 3,000 |
| M. Hipotecario Conjunto de Entidades <i>Mortgage Market: All Institutions</i> | 223 | 2,22 | 20.418.982,75 | 1,97 | 34 | 3,79 | 1.643.158,63 | 6,27 | 210 | 2,13 | 18.775.824,12 | 1,86 | 2,106% | 0,114 | 0,000 | 1,100 |
| Total : | 10.051 | 100,00 | 1.037.044.209,80 | 100,00 | 898 | 100,00 | 26.205.226,42 | 100,00 | 9.879 | 100,00 | 1.010.838.983,38 | 100,00 | | | | |
| Media Ponderada / <i>Weighted Average</i> : | | | | | | | | | | | | | 2,529% | | | |
| Media Simple / <i>Average</i> : | | | 103.178,21 | | | | 29.181,77 | | | | 102.321,99 | | 2,465% | | | |
| Mínimo / <i>Minimum</i> : | | | 82,83 | | | | 13,56 | | | | 82,83 | | 0,000% | | | |
| Máximo / <i>Maximum</i> : | | | 434.587,24 | | | | 409.712,13 | | | | 434.587,24 | | 5,828% | | | |

Medias ponderadas por el principal pendiente de vencimiento / *Averages weighted by the outstanding principal.*

Tipo Interés: Tipo de interés nominal anual / *Interest Rate: Annual nominal interest rate.*