

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: 31/08/2023

Divisa / Currency: EUR

| Indices de Referencia Reference Indexes | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | Tipo Int. Int. Rate | Margen s/Indice Margin o/Index | | |
|---|--|---------------|-----------------------|---------------|---|---------------|----------------------|---------------|--|---------------|-----------------------|---------------|------------------------|-----------------------------------|--------|-------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Med.Pond. W. Avg. | M.Pond. W. Avg. | Min. | Max. |
| Interés Variable <i>Floating Interest</i> | 9.536 | 99,86 | 956.368.981,79 | 99,85 | 1.076 | 100,00 | 25.421.866,05 | 100,00 | 9.373 | 99,86 | 930.947.115,74 | 99,85 | 4,479% | | | |
| EURIBOR/MIBOR a 1 año (M. Hipotecario) <i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 9.294 | 97,33 | 934.254.953,62 | 97,55 | 1.043 | 96,93 | 23.963.318,44 | 94,26 | 9.141 | 97,39 | 910.291.635,18 | 97,63 | 4,503% | 0,805 | -0,100 | 3,000 |
| M. Hipotecario Conjunto de Entidades <i>Mortgage Market: All Institutions</i> | 242 | 2,53 | 22.114.028,17 | 2,31 | 33 | 3,07 | 1.458.547,61 | 5,74 | 232 | 2,47 | 20.655.480,56 | 2,22 | 3,449% | 0,211 | 0,000 | 1,100 |
| Interés Fijo <i>Fixed Interest</i> | 13 | 0,14 | 1.395.750,72 | 0,15 | 0 | 0,00 | 0,00 | 0,00 | 13 | 0,14 | 1.395.750,72 | 0,15 | 3,035% | | | |
| Total : | 9.549 | 100,00 | 957.764.732,51 | 100,00 | 1.076 | 100,00 | 25.421.866,05 | 100,00 | 9.386 | 100,00 | 932.342.866,46 | 100,00 | | | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 4,477% | | | |
| Media Simple / Average : | | | 100.300,00 | | | | 23.626,27 | | | | 99.333,35 | | 4,412% | | | |
| Mínimo / Minimum : | | | 320,63 | | | | 12,48 | | | | 320,63 | | 0,085% | | | |
| Máximo / Maximum : | | | 428.167,12 | | | | 409.712,13 | | | | 428.167,12 | | 6,862% | | | |

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.