

BBVA RMBS 3 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitized Assets

Distribución por Intervalos de Fecha de Vencimiento Final / Distribution by Final Maturity Date Intervals

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

Fecha / Date: 30/06/2024

Divisa / Currency: EUR

| Intervalos anuales Annual intervals | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | Tipo Interes Interest Rate | Vida residual Residual Life |
|--|--|---------|------------------|---------|---|---------|------------------|---------|--|---------|------------------|---------|-------------------------------|----------------------------------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Media Pond. W. Average | M. Pond. Meses W. Avg. Months |
| 2024 | 15 | 0,17 % | 31.643,86 | 0,00 % | 0 | 0,00 % | 0,00 | 0,00 % | 15 | 0,17 % | 31.643,86 | 0,00 % | 4,417% | 4,1374 |
| 2025 | 60 | 0,67 % | 567.646,23 | 0,07 % | 1 | 0,09 % | 265,16 | 0,00 % | 60 | 0,69 % | 567.381,07 | 0,07 % | 4,478% | 12,6609 |
| 2026 | 137 | 1,54 % | 2.523.804,06 | 0,29 % | 13 | 1,19 % | 414.366,18 | 1,49 % | 133 | 1,52 % | 2.109.437,88 | 0,25 % | 4,417% | 26,1766 |
| 2027 | 61 | 0,68 % | 1.414.554,23 | 0,16 % | 1 | 0,09 % | 32.762,98 | 0,12 % | 61 | 0,70 % | 1.381.791,25 | 0,17 % | 4,367% | 37,3274 |
| 2028 | 78 | 0,87 % | 2.205.046,64 | 0,26 % | 2 | 0,18 % | 74.382,88 | 0,27 % | 77 | 0,88 % | 2.130.663,76 | 0,26 % | 4,420% | 49,5811 |
| 2029 | 121 | 1,36 % | 4.101.478,96 | 0,48 % | 4 | 0,37 % | 1.677,74 | 0,01 % | 121 | 1,39 % | 4.099.801,22 | 0,49 % | 4,443% | 60,8983 |
| 2030 | 130 | 1,46 % | 5.452.648,57 | 0,63 % | 6 | 0,55 % | 368.666,21 | 1,32 % | 128 | 1,47 % | 5.083.982,36 | 0,61 % | 4,345% | 72,8069 |
| 2031 | 285 | 3,20 % | 15.204.369,89 | 1,76 % | 22 | 2,01 % | 737.285,04 | 2,65 % | 279 | 3,20 % | 14.467.084,85 | 1,73 % | 4,429% | 85,5097 |
| 2032 | 142 | 1,59 % | 8.093.062,90 | 0,94 % | 6 | 0,55 % | 251.634,87 | 0,90 % | 141 | 1,61 % | 7.841.428,03 | 0,94 % | 4,390% | 96,1365 |
| 2033 | 173 | 1,94 % | 10.223.362,65 | 1,19 % | 6 | 0,55 % | 309.930,78 | 1,11 % | 172 | 1,97 % | 9.913.431,87 | 1,19 % | 4,491% | 109,4891 |
| 2034 | 553 | 6,20 % | 33.743.164,49 | 3,91 % | 54 | 4,93 % | 992.149,15 | 3,56 % | 544 | 6,23 % | 32.751.015,34 | 3,93 % | 4,482% | 121,2561 |
| 2035 | 757 | 8,49 % | 54.480.417,00 | 6,32 % | 96 | 8,77 % | 2.256.447,24 | 8,10 % | 741 | 8,49 % | 52.223.969,76 | 6,26 % | 4,465% | 132,6316 |
| 2036 | 1.690 | 18,95 % | 139.948.888,12 | 16,24 % | 182 | 16,62 % | 5.676.750,99 | 20,37 % | 1.648 | 18,88 % | 134.272.137,13 | 16,10 % | 4,468% | 145,4633 |
| 2037 | 220 | 2,47 % | 19.458.542,75 | 2,26 % | 28 | 2,56 % | 469.600,95 | 1,68 % | 215 | 2,46 % | 18.988.941,80 | 2,28 % | 4,528% | 154,5553 |
| 2038 | 60 | 0,67 % | 5.574.206,20 | 0,65 % | 4 | 0,37 % | 36.180,12 | 0,13 % | 60 | 0,69 % | 5.538.026,08 | 0,66 % | 4,384% | 168,7269 |
| 2039 | 78 | 0,87 % | 7.879.699,65 | 0,91 % | 4 | 0,37 % | 425.041,84 | 1,53 % | 76 | 0,87 % | 7.454.657,81 | 0,89 % | 4,452% | 181,3752 |
| 2040 | 90 | 1,01 % | 9.537.203,55 | 1,11 % | 5 | 0,46 % | 145.062,42 | 0,52 % | 89 | 1,02 % | 9.392.141,13 | 1,13 % | 4,446% | 193,4811 |
| 2041 | 610 | 6,84 % | 63.583.807,03 | 7,38 % | 59 | 5,39 % | 1.165.943,93 | 4,18 % | 603 | 6,91 % | 62.417.863,10 | 7,48 % | 4,449% | 207,0778 |
| 2042 | 164 | 1,84 % | 17.822.938,32 | 2,07 % | 24 | 2,19 % | 423.870,08 | 1,52 % | 162 | 1,86 % | 17.399.068,24 | 2,09 % | 4,496% | 215,4412 |
| 2043 | 101 | 1,13 % | 12.245.017,04 | 1,42 % | 13 | 1,19 % | 564.353,81 | 2,02 % | 98 | 1,12 % | 11.680.663,23 | 1,40 % | 4,419% | 229,7897 |
| 2044 | 119 | 1,33 % | 14.122.472,03 | 1,64 % | 15 | 1,37 % | 89.048,81 | 0,32 % | 118 | 1,35 % | 14.033.423,22 | 1,68 % | 4,499% | 241,595 |
| 2045 | 227 | 2,55 % | 27.749.346,93 | 3,22 % | 32 | 2,92 % | 728.956,49 | 2,62 % | 222 | 2,54 % | 27.020.390,44 | 3,24 % | 4,433% | 253,6432 |
| 2046 | 2.395 | 26,86 % | 315.749.196,42 | 36,63 % | 321 | 29,32 % | 9.965.483,38 | 35,76 % | 2.337 | 26,77 % | 305.783.713,04 | 36,66 % | 4,480% | 267,2099 |
| 2047 | 387 | 4,34 % | 53.232.144,95 | 6,18 % | 93 | 8,49 % | 617.918,21 | 2,22 % | 383 | 4,39 % | 52.614.226,74 | 6,31 % | 4,498% | 274,2419 |
| 2048 | 30 | 0,34 % | 4.068.338,91 | 0,47 % | 11 | 1,00 % | 7.412,33 | 0,03 % | 30 | 0,34 % | 4.060.926,58 | 0,49 % | 4,536% | 285,1967 |
| 2049 | 18 | 0,20 % | 2.613.348,83 | 0,30 % | 8 | 0,73 % | 460.297,22 | 1,65 % | 15 | 0,17 % | 2.153.051,61 | 0,26 % | 4,614% | 299,2377 |
| 2050 | 22 | 0,25 % | 2.362.796,13 | 0,27 % | 5 | 0,46 % | 51.117,02 | 0,18 % | 21 | 0,24 % | 2.311.679,11 | 0,28 % | 4,686% | 312,8069 |
| 2051 | 21 | 0,24 % | 2.708.298,17 | 0,31 % | 5 | 0,46 % | 162.985,83 | 0,58 % | 20 | 0,23 % | 2.545.312,34 | 0,31 % | 4,557% | 324,3617 |
| 2052 | 40 | 0,45 % | 5.943.608,22 | 0,69 % | 19 | 1,74 % | 388.891,32 | 1,40 % | 36 | 0,41 % | 5.554.716,90 | 0,67 % | 4,780% | 336,4443 |
| 2053 | 51 | 0,57 % | 7.353.687,71 | 0,85 % | 19 | 1,74 % | 259.050,10 | 0,93 % | 49 | 0,56 % | 7.094.637,61 | 0,85 % | 4,564% | 348,0854 |
| 2054 | 45 | 0,50 % | 6.514.527,30 | 0,76 % | 15 | 1,37 % | 77.930,99 | 0,28 % | 44 | 0,50 % | 6.436.596,31 | 0,77 % | 4,256% | 359,7181 |
| 2055 | 20 | 0,22 % | 3.128.047,22 | 0,36 % | 12 | 1,10 % | 403.658,10 | 1,45 % | 18 | 0,21 % | 2.724.389,12 | 0,33 % | 4,391% | 371,2866 |
| 2056 | 17 | 0,19 % | 2.320.813,56 | 0,27 % | 10 | 0,91 % | 310.558,94 | 1,11 % | 15 | 0,17 % | 2.010.254,62 | 0,24 % | 4,614% | 383,8264 |

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|--|--|--------|------------------|--------|---|--------|------------------|--------|--|--------|------------------|--------|-------------------------------|----------------------------------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Media Pond. W. Average | M. Pond. Meses W. Avg. Months |
| Total: | 8.917 | 100,00 | 861.958.128,52 | 100,00 | 1.095 | 100,00 | 27.869.681,11 | 100,00 | 8.731 | 100,00 | 834.088.447,41 | 100,00 | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 4,473 | 214,499 |
| Media simple / Average: | | | 96.664,59 | | | | 25.451,76 | | | | 95.531,83 | | 4,428 | 188,277 |
| Mínimo / Minimum : | | | 304,41 | | | | 12,82 | | | | 304,41 | | 0,085 | 31/07/2024 |
| Máximo / Maximum: | | | 418.631,59 | | | | 409.712,13 | | | | 418.631,59 | | 6,680 | 31/10/2056 |