

BBVA RMBS 3 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Intervalos de Fecha de Formalización / Distribution by Arrangement Date Intervals

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

Fecha / Date: 31/12/2010

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 Interés Interest Rate | Antigüedad Age |
|---|--|---------------|-------------------------|---------------|---|---------------|---------------------|---------------|--|---------------|-------------------------|---------------|-------------------------------|----------------------------------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Media Pond. W. Average | M. Pond. Meses W. Avg. Months |
| 2003 | 180 | 1,25 | 19.854.316,69 | 0,84 | 13 | 0,49 | 11.014,56 | 0,22 | 180 | 1,25 | 19.843.302,13 | 0,84 | 2,375% | 87,399 |
| 2004 | 1.263 | 8,78 | 161.715.000,14 | 6,81 | 215 | 8,15 | 296.693,18 | 6,05 | 1.263 | 8,78 | 161.418.306,96 | 6,81 | 2,295% | 76,992 |
| 2005 | 1.888 | 13,13 | 283.536.978,64 | 11,94 | 352 | 13,34 | 666.673,92 | 13,59 | 1.888 | 13,13 | 282.870.304,72 | 11,93 | 2,522% | 65,558 |
| 2006 | 10.280 | 71,50 | 1.780.165.094,87 | 74,95 | 1.924 | 72,91 | 3.707.493,07 | 75,57 | 10.280 | 71,50 | 1.776.457.601,80 | 74,95 | 2,976% | 51,915 |
| 2007 | 766 | 5,33 | 129.835.296,37 | 5,47 | 135 | 5,12 | 224.301,23 | 4,57 | 766 | 5,33 | 129.610.995,14 | 5,47 | 3,063% | 47,373 |
| Total : | 14.377 | 100,00 | 2.375.106.686,71 | 100,00 | 2.639 | 100,00 | 4.906.175,96 | 100,00 | 14.377 | 100,00 | 2.370.200.510,75 | 100,00 | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 2,875% | 55,300 |
| Media Simple / Average : | | | 165.201,83 | | | | 1.859,10 | | | | 164.860,58 | | 2,869% | 55,738 |
| Mínimo / Minimum : | | | 3.190,19 | | | | 0,04 | | | | 3.190,19 | | 1,573% | 17/01/2003 |
| Máximo / Maximum : | | | 565.046,45 | | | | 21.099,98 | | | | 565.046,45 | | 6,898% | 28/02/2007 |