

## BBVA RMBS 3 Fondo de Titulización de Activos

### Cartera de Activos Titulizados / Portfolio of Securitised Assets

#### Situación de impagados: Clasificación por Primera Cuota Vencida y no Pagada / Current delinquency: Classification by First Overdue Instalment

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

Fecha / Date: 31/10/2017

Divisa / Currency: EUR

| Antigüedad<br>Aging                                      | Deuda Vencida<br>Overdue Debt |                      |                       |                   |                      |               | Deuda Pendiente de Vencer<br>Outstanding Debt |               |                | Deuda total<br>Total Debt |               |                           | Garantía<br>Security  | % Deuda/Tasación<br>% Loan to Value |                    |  |
|--|-------------------------------|----------------------|-----------------------|-------------------|----------------------|---------------|---|---------------|----------------|---------------------------|---------------|---------------------------|-----------------------|-------------------------------------|--------------------|--|
|  | Num.                          | Principal            | Intereses<br>Interest | Otros<br>Other    | Total                | %             | Principal                                     | %             | Otros<br>Other | Principal                 | %             | Deuda total<br>Total Debt | V. Tasación<br>Value  | s/Principal<br>o/Principal          | s/Total<br>o/Total |  |
| <b>Impagados / Delinquencies</b>                         |                               |                      |                       |                   |                      |               |   |               |                |                           |               |                           |                       |                                     |                    |  |
| De > 0 a ≤ 1 Mes<br>Up to 1 month                        | 828                           | 387.679,47           | 76.985,73             | 0,00              | 464.665,20           | 2,64          | 108.106.180,55                                | 65,77         | 0,00           | 108.493.860,02            | 60,62         | 108.570.845,75            | 157.878.368,82        | 68,7199                             | 68,7687            |  |
| De > 1 a ≤ 2 Meses<br>from > 1 to ≤ 2 months             | 108                           | 127.702,54           | 27.390,01             | 0,00              | 155.092,55           | 0,88          | 16.155.684,34                                 | 9,83          | 0,00           | 16.283.386,88             | 9,10          | 16.310.776,89             | 21.871.648,98         | 74,4497                             | 74,5750            |  |
| De > 2 a ≤ 3 Meses<br>from > 2 to ≤ 3 months             | 7                             | 10.774,69            | 2.724,34              | 0,00              | 13.499,03            | 0,08          | 859.632,99                                    | 0,52          | 0,00           | 870.407,68                | 0,49          | 873.132,02                | 1.112.911,08          | 78,2100                             | 78,4548            |  |
| De > 3 a ≤ 6 Meses<br>from > 3 to ≤ 6 months             | 22                            | 52.920,73            | 9.767,54              | 3.145,32          | 65.833,59            | 0,37          | 2.965.188,14                                  | 1,80          | 0,00           | 3.018.108,87              | 1,69          | 3.031.021,73              | 4.334.819,31          | 69,6248                             | 69,9227            |  |
| De > 6 a < 12 Meses<br>from > 6 to < 12 months           | 32                            | 126.168,38           | 29.649,12             | 9.116,44          | 164.933,94           | 0,94          | 4.344.253,79                                  | 2,64          | 0,00           | 4.470.422,17              | 2,50          | 4.509.187,73              | 6.038.825,38          | 74,0280                             | 74,6699            |  |
| De ≥ 12 a < 18 Meses<br>from ≥ 12 to < 18 months         | 37                            | 251.689,05           | 48.018,58             | 20.465,71         | 320.173,34           | 1,82          | 4.983.723,75                                  | 3,03          | 0,00           | 5.235.412,80              | 2,93          | 5.303.897,09              | 7.132.858,05          | 73,3985                             | 74,3587            |  |
| De ≥ 18 a < 24 Meses<br>from ≥ 18 to < 24 months         | 28                            | 205.079,14           | 54.039,62             | 25.059,35         | 284.178,11           | 1,62          | 3.453.253,99                                  | 2,10          | 0,00           | 3.658.333,13              | 2,04          | 3.737.432,10              | 4.568.821,87          | 80,0717                             | 81,8030            |  |
| De ≥ 2 Años<br>from ≥ 2 years                            | 233                           | 13.430.677,93        | 2.080.320,49          | 593.498,12        | 16.104.496,54        | 91,64         | 23.504.606,73                                 | 14,30         | 0,00           | 36.935.284,66             | 20,64         | 39.609.103,27             | 36.995.836,76         | 99,8363                             | 107,0637           |  |
| <b>Subtotal :</b>  | <b>1.295</b>                  | <b>14.592.691,93</b> | <b>2.328.895,43</b>   | <b>651.284,94</b> | <b>17.572.872,30</b> | <b>100,00</b> | <b>164.372.524,28</b>                         | <b>100,00</b> | <b>0,00</b>    | <b>178.965.216,21</b>     | <b>100,00</b> | <b>181.945.396,58</b>     | <b>239.934.090,25</b> | <b>74,5893</b>                      | <b>75,8314</b>     |  |
| <b>Dudosos (subjettivos) / Doubt debts (subjectives)</b> |                               |                      |                       |                   |                      |               |   |               |                |                           |               |                           |                       |                                     |                    |  |
|  | 0                             | 0,00                 | 0,00                  | 0,00              | 0,00                 | 0,00          | 0,00  | 0,00          | 0,00           | 0,00                      | 0,00          | 0,00                      | 0,00                  | 0,0000                              | 0,0000             |  |
| <b>Subtotal :</b>  | <b>0</b>                      | <b>0,00</b>          | <b>0,00</b>           | <b>0,00</b>       | <b>0,00</b>          | <b>0,00</b>   | <b>0,00</b>                                   | <b>0,00</b>   | <b>0,00</b>    | <b>0,00</b>               | <b>0,00</b>   | <b>0,00</b>               | <b>0,00</b>           | <b>0,0000</b>                       | <b>0,0000</b>      |  |
| <b>Total :</b>   | <b>1.295</b>                  | <b>14.592.691,93</b> | <b>2.328.895,43</b>   | <b>651.284,94</b> | <b>17.572.872,30</b> |               | <b>164.372.524,28</b>                         |               | <b>0,00</b>    | <b>178.965.216,21</b>     |               | <b>181.945.396,58</b>     | <b>239.934.090,25</b> | <b>74,5893</b>                      | <b>75,8314</b>     |  |