

# BBVA RMBS 3 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitized Assets

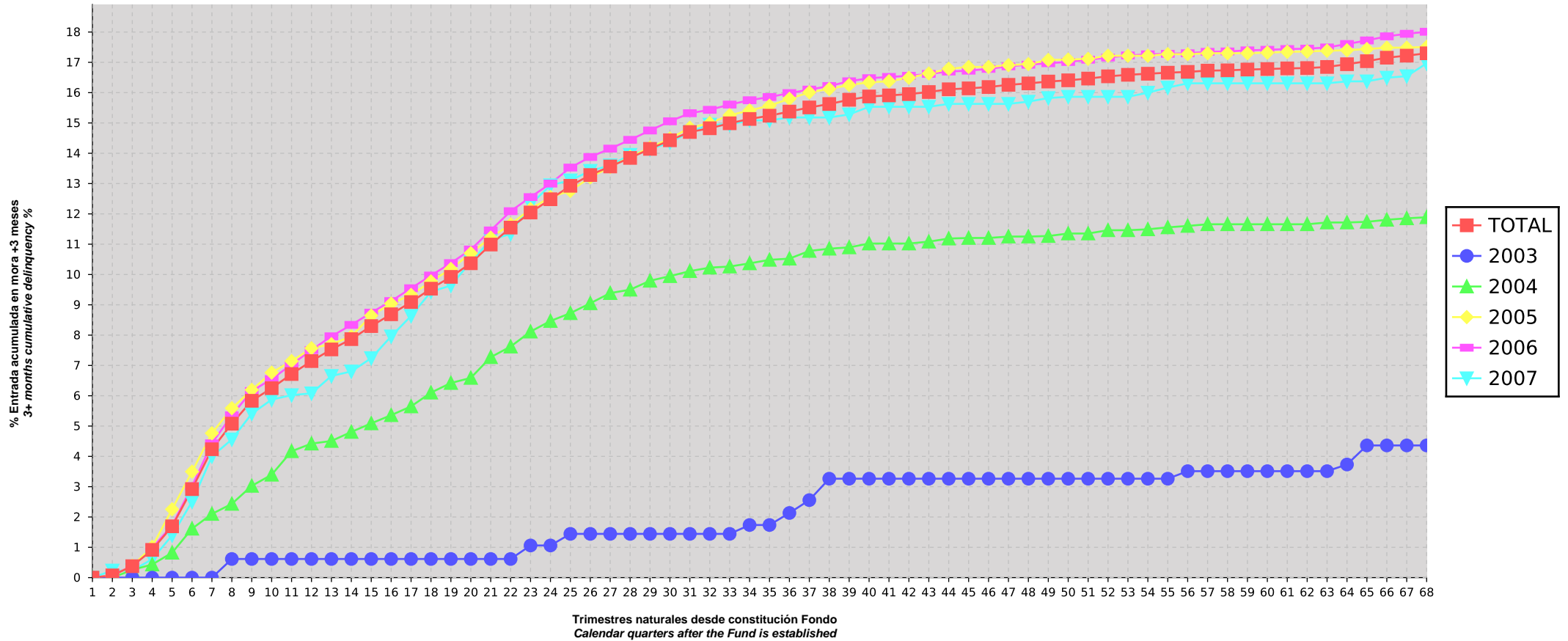
Análisis de Morosidad: Tasa de entrada acumulada en mora +3 meses (trimestres naturales desde constitución Fondo) - Detalle por años origen activos  
Delinquency analysis: 3+ months cumulative delinquency rate (calendar quarters after the Fund is established) - Detailed by asset origination years

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

Fecha / Date: 30/06/2024

Divisa / Currency: EUR

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Originación activo Asset origination	TOTAL	2003	2004	2005	2006	2007
Principal titulizado (mill. €) Principal securitised (€ million)	3.000,000	28,460	225,848	399,435	2.190,462	155,795
Nº activos / Nº. of assets	16.933	230	1.581	2.424	11.835	863
1	0,00% 0	0,00% 0	0,00% 0	0,00% 0	0,00% 0	0,00% 0
2	0,07% 13	0,00% 0	0,00% 0	0,07% 2	0,07% 9	0,23% 2
3	0,38% 62	0,00% 0	0,25% 4	0,39% 9	0,40% 47	0,23% 2
4	0,92% 151	0,00% 0	0,43% 7	1,02% 24	0,98% 115	0,61% 5
5	1,69% 278	0,00% 0	0,82% 13	2,26% 49	1,72% 204	1,39% 12
6	2,92% 479	0,00% 0	1,61% 24	3,50% 79	3,01% 355	2,51% 21
7	4,24% 695	0,00% 0	2,10% 33	4,76% 108	4,43% 520	4,00% 34
8	5,08% 834	0,61% 1	2,43% 38	5,59% 128	5,36% 628	4,56% 39
9	5,83% 961	0,61% 1	3,03% 48	6,19% 144	6,15% 722	5,41% 46
10	6,25% 1035	0,61% 1	3,39% 54	6,76% 159	6,55% 770	5,87% 51
11	6,72% 1116	0,61% 1	4,17% 66	7,14% 168	7,03% 828	6,02% 53
12	7,14% 1187	0,61% 1	4,42% 70	7,57% 178	7,51% 884	6,08% 54
13	7,53% 1253	0,61% 1	4,51% 71	7,70% 182	7,96% 940	6,65% 59
14	7,87% 1304	0,61% 1	4,81% 73	7,96% 188	8,34% 982	6,80% 60
15	8,30% 1380	0,61% 1	5,09% 77	8,64% 208	8,74% 1029	7,24% 65
16	8,69% 1449	0,61% 1	5,36% 81	9,04% 218	9,12% 1078	7,96% 71
17	9,09% 1521	0,61% 1	5,65% 88	9,33% 226	9,55% 1130	8,63% 76
18	9,53% 1598	0,61% 1	6,10% 95	9,77% 237	9,97% 1183	9,43% 82
19	9,92% 1665	0,61% 1	6,42% 101	10,18% 246	10,38% 1233	9,64% 84
20	10,37% 1743	0,61% 1	6,59% 104	10,70% 260	10,82% 1288	10,42% 90
21	10,99% 1854	0,61% 1	7,27% 114	11,22% 273	11,45% 1369	11,14% 97
22	11,55% 1948	0,61% 1	7,62% 119	11,65% 284	12,09% 1445	11,34% 99
23	12,05% 2035	1,06% 2	8,12% 129	12,16% 296	12,55% 1500	12,31% 108
24	12,48% 2115	1,06% 2	8,47% 135	12,56% 306	13,00% 1557	12,94% 115
25	12,93% 2191	1,44% 3	8,72% 139	12,76% 312	13,53% 1621	13,11% 116

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	TOTAL		2003		2004		2005		2006		2007	
26	13,28%	2258	1,44%	3	9,05%	145	13,21%	325	13,88%	1665	13,42%	120
27	13,57%	2312	1,44%	3	9,39%	152	13,55%	334	14,15%	1701	13,60%	122
28	13,85%	2362	1,44%	3	9,50%	155	13,88%	342	14,44%	1736	13,95%	126
29	14,15%	2416	1,44%	3	9,79%	160	14,19%	349	14,75%	1776	14,13%	128
30	14,43%	2469	1,44%	3	9,95%	163	14,49%	358	15,05%	1815	14,36%	130
31	14,70%	2524	1,44%	3	10,11%	167	14,84%	368	15,32%	1852	14,70%	134
32	14,83%	2547	1,44%	3	10,23%	169	15,00%	373	15,43%	1866	14,95%	136
33	14,99%	2580	1,44%	3	10,26%	170	15,26%	382	15,61%	1889	14,95%	136
34	15,13%	2606	1,74%	4	10,37%	172	15,41%	386	15,75%	1907	15,08%	137
35	15,24%	2629	1,74%	4	10,48%	174	15,57%	392	15,86%	1922	15,08%	137
36	15,38%	2658	2,13%	5	10,52%	175	15,80%	400	15,98%	1940	15,18%	138
37	15,51%	2686	2,56%	6	10,78%	180	16,01%	406	16,10%	1956	15,18%	138
38	15,63%	2707	3,26%	7	10,85%	182	16,12%	410	16,22%	1970	15,18%	138
39	15,76%	2732	3,26%	7	10,90%	183	16,25%	414	16,37%	1989	15,28%	139
40	15,87%	2757	3,26%	7	11,02%	186	16,34%	417	16,48%	2006	15,53%	141
41	15,91%	2764	3,26%	7	11,02%	186	16,38%	418	16,52%	2012	15,53%	141
42	15,95%	2772	3,26%	7	11,02%	186	16,49%	421	16,56%	2017	15,53%	141
43	16,02%	2791	3,26%	7	11,08%	188	16,63%	426	16,62%	2029	15,53%	141
44	16,11%	2812	3,26%	7	11,19%	190	16,79%	431	16,70%	2042	15,63%	142
45	16,14%	2820	3,26%	7	11,21%	191	16,85%	432	16,73%	2048	15,63%	142
46	16,19%	2829	3,26%	7	11,21%	191	16,85%	432	16,79%	2057	15,63%	142
47	16,26%	2844	3,26%	7	11,25%	192	16,91%	434	16,87%	2069	15,63%	142
48	16,30%	2855	3,26%	7	11,25%	192	16,94%	435	16,92%	2078	15,70%	143
49	16,37%	2870	3,26%	7	11,27%	193	17,08%	440	16,97%	2086	15,82%	144
50	16,41%	2880	3,26%	7	11,35%	195	17,09%	441	17,01%	2092	15,86%	145
51	16,46%	2893	3,26%	7	11,35%	195	17,11%	442	17,09%	2104	15,86%	145
52	16,54%	2910	3,26%	7	11,46%	197	17,22%	446	17,16%	2115	15,86%	145
53	16,59%	2920	3,26%	7	11,46%	197	17,22%	446	17,23%	2125	15,86%	145
54	16,62%	2927	3,26%	7	11,49%	198	17,22%	446	17,26%	2130	16,00%	146
55	16,66%	2936	3,26%	7	11,56%	199	17,27%	448	17,28%	2134	16,17%	148
56	16,68%	2942	3,51%	8	11,60%	200	17,27%	448	17,30%	2137	16,31%	149
57	16,73%	2953	3,51%	8	11,66%	202	17,30%	449	17,35%	2145	16,31%	149

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58	16,74%	2955	3,51%	8	11,66%	202	17,30%	449	17,36%	2147	16,31%	149
59	16,76%	2962	3,51%	8	11,66%	202	17,30%	449	17,39%	2154	16,31%	149
60	16,78%	2968	3,51%	8	11,66%	202	17,32%	450	17,41%	2159	16,31%	149
61	16,80%	2975	3,51%	8	11,66%	202	17,35%	451	17,44%	2165	16,31%	149
62	16,81%	2979	3,51%	8	11,66%	202	17,36%	452	17,45%	2168	16,31%	149
63	16,85%	2988	3,51%	8	11,72%	203	17,38%	453	17,49%	2175	16,31%	149
64	16,94%	3012	3,73%	9	11,72%	203	17,40%	454	17,60%	2196	16,37%	150
65	17,04%	3034	4,36%	10	11,74%	204	17,44%	455	17,72%	2215	16,37%	150
66	17,15%	3057	4,36%	10	11,81%	206	17,48%	456	17,86%	2234	16,49%	151
67	17,22%	3076	4,36%	10	11,85%	207	17,48%	456	17,94%	2251	16,54%	152
68	17,30%	3096	4,36%	10	11,89%	208	17,51%	458	18,01%	2262	16,97%	158