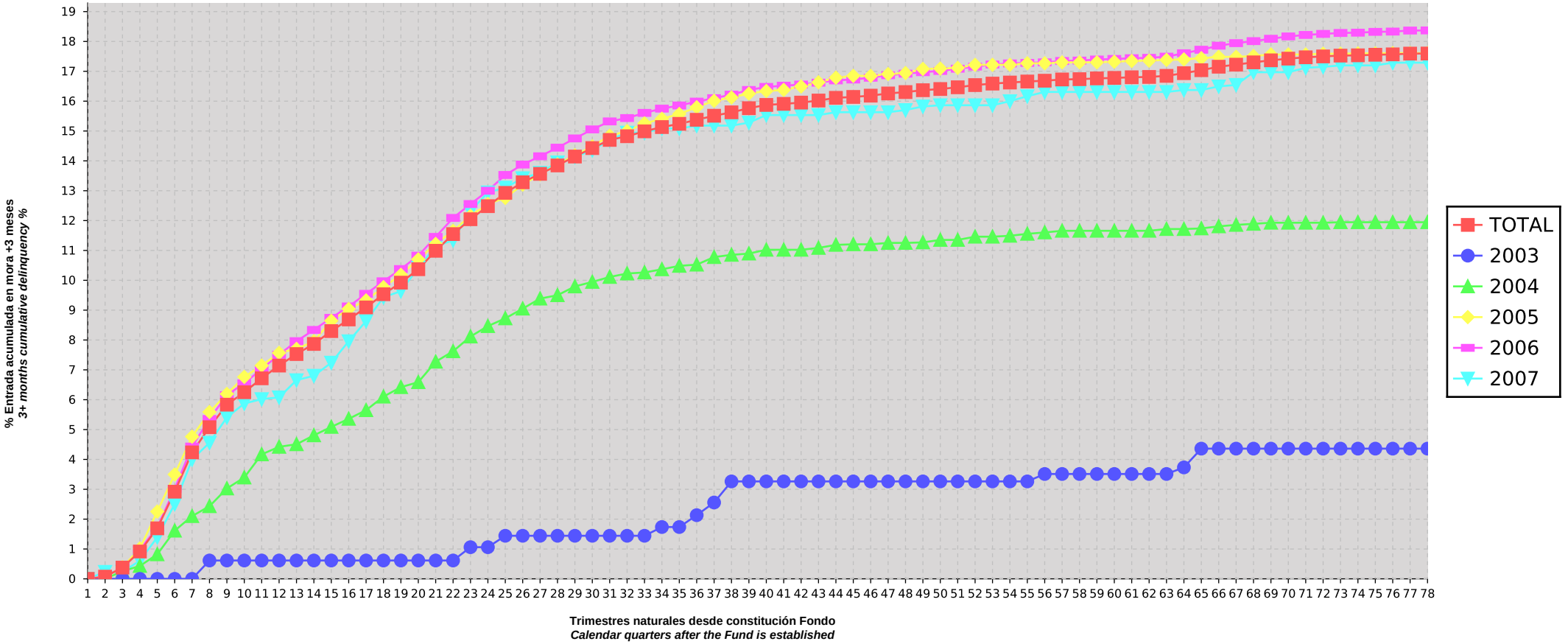
BBVA RMBS 3 Fondo de Titulización de Activos

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

Análisis de Morosidad: Tasa de entrada acumulada en mora +3 meses (trimestres naturales desde constitución Fondo) - Detalle por años originación activos
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Activos / ***Assets:*** **Préstamos hipotecarios vivienda (CTHs) /** ***Residential mortgage loans (PTCs)***
Fecha / ***Date:*** **31/10/2026**
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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	TOTAL		2003		2004		2005		2006		2007	
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	11,86%	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
69	17,37%	3111	4,36%	10	11,93%	209	17,56%	460	18,09%	2274	16,97%	158
70	17,42%	3123	4,36%	10	11,93%	209	17,56%	460	18,17%	2286	16,97%	158
71	17,47%	3134	4,36%	10	11,93%	209	17,56%	460	18,22%	2296	17,12%	159
72	17,50%	3143	4,36%	10	11,93%	209	17,59%	461	18,25%	2303	17,15%	160
73	17,53%	3151	4,36%	10	11,95%	210	17,59%	461	18,28%	2309	17,20%	161
74	17,53%	3154	4,36%	10	11,95%	210	17,60%	462	18,29%	2311	17,20%	161
75	17,55%	3158	4,36%	10	11,95%	210	17,60%	462	18,32%	2315	17,20%	161
76	17,57%	3163	4,36%	10	11,95%	210	17,61%	463	18,33%	2318	17,29%	162
77	17,59%	3169	4,36%	10	11,95%	210	17,61%	463	18,37%	2324	17,29%	162
78	17,60%	3171	4,36%	10	11,95%	210	17,61%	463	18,37%	2326	17,29%	162

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