

BBVA RMBS 3 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

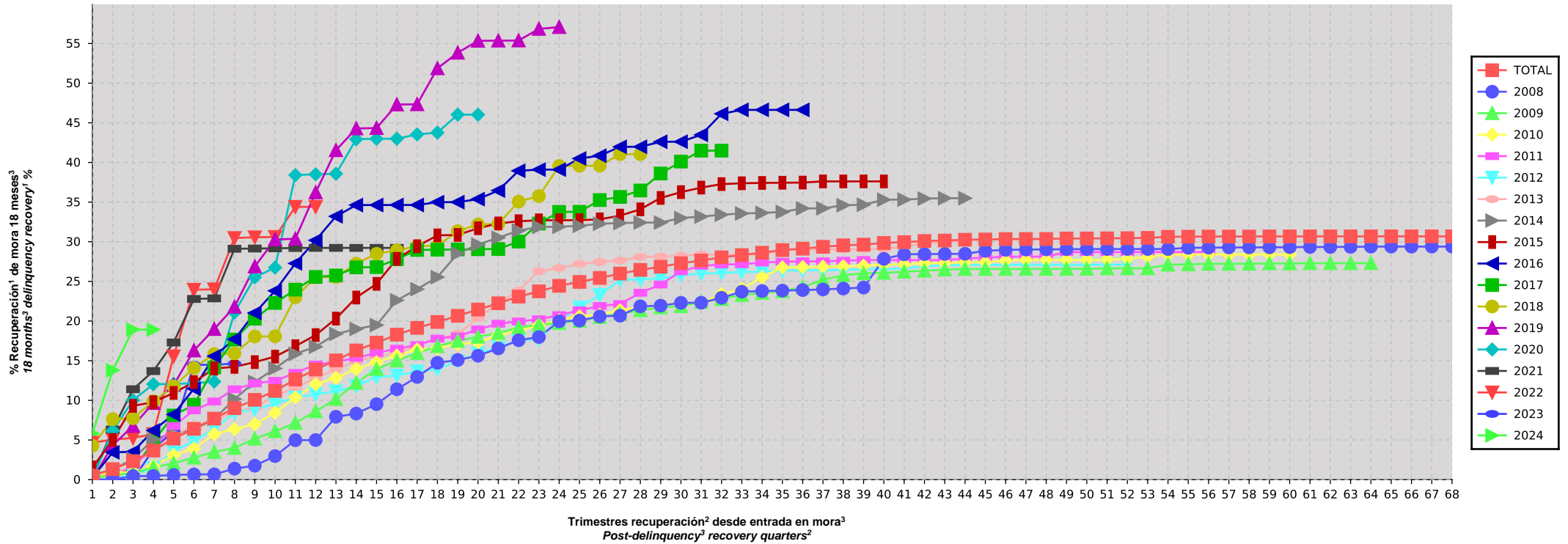
Análisis de Morosidad: Tasa de recuperación¹ de mora +12 meses³ (años desde entrada en mora³) - Detalle por trimestres en mora²
 Delinquency analysis: 12+ months³ delinquency recovery¹ rate (years after delinquency³ occurs) - Detailed by quarters of occurrence²

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

Fecha / Date: 31/10/2024

Divisa / Currency: EUR

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¹ Incluye, en su caso, el valor neto contable (valor razonable minorado en un 25% como estimación costes de venta) de los inmuebles y activos no vendidos adjudicados o dados en pago al Fondo por activos titulizados. En los informes generados con anterioridad a agosto de 2015, los inmuebles adjudicados o dados en pago no vendidos se computaban en este informe por el valor de adquisición.

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Entrada en mora ³ Delinquency ³	TOTAL	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
Saldo Vivo Activos entrada mora ³ (Ppal. Miles €) Outstanding Balance of Assets upon delinquency ³ (€ thou. Principal)	437.943,581	13.364,851	98.713,452	62.593,753	44.504,717	52.723,126	54.512,984	34.835,192	23.678,833	12.487,852	10.892,082	6.450,015	4.379,396	4.449,581	3.673,288	2.255,165	2.274,110	6.155,184
Nº activos / N°. of assets	2.581	74	545	348	244	308	315	209	147	86	75	49	34	35	27	19	21	45
1	0,48%	0,00%	0,25%	0,55%	0,01%	0,02%	0,19%	0,63%	1,55%	0,28%	0,03%	4,26%	0,03%	0,17%	0,39%	4,66%	0,00%	5,82%
2	1,33%	0,03%	0,49%	0,89%	0,02%	0,10%	0,72%	1,24%	5,01%	3,44%	1,02%	7,63%	4,35%	6,18%	6,31%	5,05%	0,00%	13,80%
3	2,34%	0,45%	0,89%	0,93%	1,81%	0,64%	1,73%	2,62%	9,31%	3,52%	1,12%	7,74%	6,77%	10,01%	11,40%	5,26%	0,03%	18,92%
4	3,68%	0,45%	1,54%	1,70%	3,97%	1,46%	3,78%	5,05%	9,77%	6,20%	4,86%	9,90%	9,66%	12,03%	13,69%	5,75%	3,80%	18,92%
5	5,17%	0,60%	2,08%	3,09%	6,76%	3,58%	5,59%	5,82%	10,94%	8,22%	8,09%	11,75%	11,93%	12,06%	17,30%	15,55%	6,15%	
6	6,40%	0,66%	2,77%	3,91%	8,74%	4,84%	6,82%	6,33%	12,30%	11,47%	9,44%	14,08%	16,29%	12,15%	22,79%	23,95%	14,47%	
7	7,70%	0,67%	3,48%	5,75%	9,86%	6,41%	7,49%	7,63%	14,02%	15,57%	14,14%	15,84%	18,99%	12,37%	22,86%	24,00%	14,48%	
8	9,02%	1,39%	4,00%	6,37%	11,40%	8,46%	8,50%	10,16%	14,22%	17,71%	17,67%	15,92%	21,80%	21,08%	29,12%	30,47%	14,63%	
9	10,07%	1,76%	5,16%	7,00%	12,13%	8,86%	9,06%	12,32%	14,82%	21,02%	20,30%	18,05%	26,88%	25,52%	29,15%	30,56%		
10	11,18%	2,97%	6,10%	8,44%	12,46%	9,55%	10,62%	14,03%	15,52%	23,81%	22,28%	18,08%	30,29%	26,74%	29,17%	30,60%		
11	12,64%	4,98%	7,15%	10,36%	13,47%	10,35%	11,55%	15,86%	16,83%	27,27%	23,96%	23,00%	30,37%	38,41%	29,22%	34,40%		
12	13,89%	4,99%	8,62%	12,03%	14,51%	10,78%	12,85%	16,76%	18,23%	30,18%	25,57%	25,52%	36,22%	38,51%	29,23%	34,40%		
13	15,05%	7,93%	10,17%	12,83%	14,87%	11,14%	13,92%	18,37%	20,31%	33,21%	25,75%	25,55%	41,54%	38,57%	29,23%			
14	16,29%	8,33%	12,22%	13,97%	15,36%	11,77%	14,95%	19,00%	22,97%	34,63%	26,77%	27,23%	44,29%	42,94%	29,23%			
15	17,27%	9,52%	13,94%	14,81%	15,98%	12,95%	15,57%	19,49%	24,69%	34,63%	26,80%	28,49%	44,34%	42,99%	29,23%			
16	18,29%	11,40%	15,01%	15,64%	16,51%	13,13%	15,89%	22,62%	27,84%	34,63%	27,79%	28,92%	47,31%	42,99%	29,23%			
17	19,14%	12,95%	15,97%	16,41%	16,96%	13,66%	16,91%	24,02%	29,43%	34,63%	28,97%	29,46%	47,34%	43,54%				
18	19,89%	14,73%	16,83%	16,58%	17,79%	13,94%	17,77%	25,54%	30,81%	34,99%	29,00%	29,48%	51,87%	43,76%				
19	20,66%	15,09%	17,50%	17,08%	18,06%	14,96%	18,39%	28,52%	30,86%	34,99%	29,03%	31,34%	53,83%	46,03%				
20	21,45%	15,62%	18,01%	17,32%	18,95%	15,91%	20,35%	29,65%	31,70%	35,37%	29,06%	32,18%	55,34%	46,03%				

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	TOTAL	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
21	22,25%	16,55%	18,50%	18,20%	19,66%	16,67%	22,25%	30,51%	32,31%	36,46%	29,09%	32,25%	55,36%					
22	23,08%	17,58%	19,20%	18,77%	19,94%	17,59%	23,84%	31,41%	32,59%	38,95%	30,03%	35,06%	55,38%					
23	23,74%	17,98%	19,53%	19,49%	20,23%	17,71%	26,28%	31,87%	32,70%	39,10%	32,30%	35,76%	56,84%					
24	24,44%	19,96%	19,74%	20,10%	20,75%	20,21%	26,68%	31,89%	32,71%	39,10%	33,77%	39,56%	57,07%					
25	24,94%	20,06%	20,03%	20,59%	21,35%	21,70%	27,22%	32,01%	32,73%	40,49%	33,78%	39,58%						
26	25,44%	20,59%	20,50%	20,80%	21,89%	23,29%	27,46%	32,27%	32,83%	40,86%	35,26%	39,59%						
27	25,99%	20,67%	20,94%	21,35%	22,14%	25,20%	27,64%	32,36%	33,29%	41,97%	35,65%	41,04%						
28	26,45%	21,85%	21,36%	21,74%	23,56%	25,26%	28,08%	32,42%	34,09%	41,98%	36,47%	41,04%						
29	26,85%	21,94%	21,72%	22,00%	24,61%	25,38%	28,14%	32,42%	35,53%	42,61%	38,61%							
30	27,28%	22,30%	21,87%	22,27%	26,28%	25,77%	28,23%	33,00%	36,26%	42,62%	40,11%							
31	27,63%	22,31%	22,41%	22,29%	26,98%	26,00%	28,40%	33,17%	36,83%	43,48%	41,49%							
32	28,03%	22,94%	22,77%	23,40%	27,13%	26,07%	28,40%	33,41%	37,27%	46,14%	41,49%							
33	28,32%	23,70%	23,28%	24,06%	27,16%	26,19%	28,40%	33,57%	37,38%	46,63%								
34	28,62%	23,78%	23,54%	25,53%	27,38%	26,21%	28,39%	33,64%	37,42%	46,63%								
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38	29,55%	24,10%	25,78%	26,91%	27,61%	26,45%	29,03%	34,60%	37,61%									
39	29,64%	24,22%	26,02%	26,97%	27,69%	26,54%	29,05%	34,67%	37,61%									
40	29,85%	27,84%	26,07%	27,14%	27,69%	26,54%	29,10%	35,30%	37,61%									
41	29,95%	28,42%	26,23%	27,16%	27,69%	26,63%	29,41%	35,32%										
42	30,10%	28,44%	26,35%	27,31%	27,69%	26,92%	29,81%	35,44%										
43	30,15%	28,46%	26,49%	27,31%	27,69%	27,02%	29,86%	35,50%										
44	30,25%	28,48%	26,56%	27,42%	27,88%	27,09%	30,18%	35,50%										
45	30,29%	28,85%	26,57%	27,42%	27,98%	27,09%	30,29%											
46	30,34%	28,98%	26,57%	27,63%	28,12%	27,09%	30,29%											
47	30,35%	29,02%	26,57%	27,73%	28,13%	27,09%	30,29%											

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49	30,41%	29,06%	26,58%	27,73%	28,69%	27,10%												
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51	30,43%	29,08%	26,64%	27,75%	28,70%	27,10%												
52	30,45%	29,08%	26,65%	27,84%	28,70%	27,10%												
53	30,49%	29,08%	26,65%	28,12%	28,71%													
54	30,63%	29,08%	27,11%	28,37%	28,71%													
55	30,64%	29,24%	27,15%	28,37%	28,71%													
56	30,66%	29,26%	27,22%	28,39%	28,71%													
57	30,66%	29,28%	27,22%	28,39%														
58	30,66%	29,29%	27,22%	28,39%														
59	30,67%	29,30%	27,26%	28,39%														
60	30,67%	29,32%	27,26%	28,39%														
61	30,68%	29,33%	27,30%															
62	30,68%	29,34%	27,30%															
63	30,68%	29,35%	27,30%															
64	30,68%	29,39%	27,30%															
65	30,68%	29,39%																
66	30,68%	29,39%																
67	30,68%	29,39%																
68	30,68%	29,39%																

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