

BBVA HIPOTECARIO 3 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Indices de Referencia / Distribution by Reference Indexes

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

Fecha / Date: 31/01/2016

Divisa / Currency: EUR

| Indices de Referencia Reference Indexes | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | Tipo Int. Int. Rate | Margen s/Indexe Margin o/Index | | |
|---|--|---------------|----------------------|---------------|---|---------------|---------------------|---------------|--|---------------|----------------------|---------------|------------------------|-----------------------------------|--------|-------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Med.Pond. W. Avg. | M.Pond. W. Avg. | Min. | Max. |
| Interés Variable <i>Floating Interest</i> | 935 | 99,89 | 52.423.500,65 | 99,40 | 98 | 100,00 | 6.957.018,39 | 100,00 | 883 | 99,89 | 45.466.482,26 | 99,30 | 1,639% | | | |
| EURIBOR/MIBOR a 3 meses <i>3-month EURIBOR/MIBOR</i> | 63 | 6,73 | 8.912.146,56 | 16,90 | 9 | 9,18 | 1.637.144,46 | 23,53 | 57 | 6,45 | 7.275.002,10 | 15,89 | 1,852% | 0,627 | 0,400 | 2,000 |
| EURIBOR/MIBOR a 4 meses <i>4-month EURIBOR/MIBOR</i> | 2 | 0,21 | 132.685,86 | 0,25 | 0 | 0,00 | 0,00 | 0,00 | 2 | 0,23 | 132.685,86 | 0,29 | 1,015% | 0,504 | 0,500 | 0,750 |
| EURIBOR/MIBOR a 6 meses <i>6-month EURIBOR/MIBOR</i> | 59 | 6,30 | 6.264.310,73 | 11,88 | 10 | 10,20 | 1.091.263,01 | 15,69 | 53 | 6,00 | 5.173.047,72 | 11,30 | 1,326% | 0,767 | 0,350 | 2,000 |
| EURIBOR/MIBOR a 7 meses <i>7-month EURIBOR/MIBOR</i> | 1 | 0,11 | 51.685,95 | 0,10 | 0 | 0,00 | 0,00 | 0,00 | 1 | 0,11 | 51.685,95 | 0,11 | 3,500% | 0,750 | 0,750 | 0,750 |
| EURIBOR/MIBOR a 9 meses <i>9-month EURIBOR/MIBOR</i> | 1 | 0,11 | 12.121,93 | 0,02 | 0 | 0,00 | 0,00 | 0,00 | 1 | 0,11 | 12.121,93 | 0,03 | 2,500% | 1,000 | 1,000 | 1,000 |
| EURIBOR/MIBOR a 11 meses <i>11-month EURIBOR/MIBOR</i> | 1 | 0,11 | 29.561,49 | 0,06 | 0 | 0,00 | 0,00 | 0,00 | 1 | 0,11 | 29.561,49 | 0,06 | 1,719% | 1,200 | 1,200 | 1,200 |
| EURIBOR/MIBOR a 1 año <i>1-year EURIBOR/MIBOR</i> | 152 | 16,24 | 10.749.546,51 | 20,38 | 32 | 32,65 | 3.065.287,49 | 44,06 | 130 | 14,71 | 7.684.259,02 | 16,78 | 1,382% | 0,727 | 0,250 | 2,750 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario) <i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 548 | 58,55 | 24.371.921,50 | 46,21 | 30 | 30,61 | 904.090,22 | 13,00 | 540 | 61,09 | 23.467.831,28 | 51,26 | 1,633% | 0,760 | 0,400 | 2,000 |
| M. Hipotecario Bancos <i>Mortgage Market: Banks</i> | 51 | 5,45 | 950.241,48 | 1,80 | 12 | 12,24 | 224.128,71 | 3,22 | 43 | 4,86 | 726.112,77 | 1,59 | 3,134% | 0,097 | -0,250 | 1,000 |
| M. Hipotecario Conjunto de Entidades <i>Mortgage Market: All Institutions</i> | 57 | 6,09 | 949.278,64 | 1,80 | 5 | 5,10 | 35.104,50 | 0,50 | 55 | 6,22 | 914.174,14 | 2,00 | 2,821% | 0,116 | 0,000 | 1,000 |
| Interés Fijo <i>Fixed Interest</i> | 1 | 0,11 | 318.634,74 | 0,60 | 0 | 0,00 | 0,00 | 0,00 | 1 | 0,11 | 318.634,74 | 0,70 | 0,905% | | | |
| Total : | 936 | 100,00 | 52.742.135,39 | 100,00 | 98 | 100,00 | 6.957.018,39 | 100,00 | 884 | 100,00 | 45.785.117,00 | 100,00 | | | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 1,634% | | | |
| Media Simple / Average : | | | 56.348,44 | | | | 70.989,98 | | | | 51.793,12 | | 1,964% | | | |
| Mínimo / Minimum : | | | 162,32 | | | | 122,91 | | | | 162,32 | | 0,318% | | | |
| Máximo / Maximum : | | | 1.738.008,88 | | | | 770.371,96 | | | | 1.738.008,88 | | 6,936% | | | |