

BBVA RMBS 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: 31/12/2010

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/Indice Margin o/Index | | |
|--|--|---------------|-------------------------|---------------|---|---------------|---------------------|---------------|--|---------------|-------------------------|---------------|------------------------|-----------------------------------|-------|-------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Med.Pond. W. Avg. | M.Pond. W. Avg. | Min. | Max. |
| Interés Variable Floating Interest | 14.377 | 100,00 | 2.375.106.686,71 | 100,00 | 2.639 | 100,00 | 4.906.175,96 | 100,00 | 14.377 | 100,00 | 2.370.200.510,75 | 100,00 | 2,875% | | | |
| EURIBOR/MIBOR a 1 año (M. Hipotecario) 1-year EURIBOR/MIBOR (Mortgage Market) | 13.872 | 96,49 | 2.297.679.625,74 | 96,74 | 2.461 | 93,26 | 4.365.890,29 | 88,99 | 13.872 | 96,49 | 2.293.313.735,45 | 96,76 | 2,870% | 0,774 | 0,200 | 2,150 |
| M. Hipotecario Bancos Mortgage Market: Banks | 24 | 0,17 | 2.982.434,33 | 0,13 | 6 | 0,23 | 3.628,53 | 0,07 | 24 | 0,17 | 2.978.805,80 | 0,13 | 2,610% | 0,018 | 0,000 | 0,150 |
| M. Hipotecario Cajas de Ahorro Mortgage Market: Savings Banks | 1 | 0,01 | 202.548,57 | 0,01 | 0 | 0,00 | 0,00 | 0,00 | 1 | 0,01 | 202.548,57 | 0,01 | 2,950% | 0,700 | 0,700 | 0,700 |
| M. Hipotecario Conjunto de Entidades Mortgage Market: All Institutions | 480 | 3,34 | 74.242.078,07 | 3,13 | 172 | 6,52 | 536.657,14 | 10,94 | 480 | 3,34 | 73.705.420,93 | 3,11 | 3,036% | 0,153 | 0,000 | 1,750 |
| Total : | 14.377 | 100,00 | 2.375.106.686,71 | 100,00 | 2.639 | 100,00 | 4.906.175,96 | 100,00 | 14.377 | 100,00 | 2.370.200.510,75 | 100,00 | | | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 2,875% | | | |
| Media Simple / Average : | | | 165.201,83 | | | | 1.859,10 | | | | 164.860,58 | | 2,869% | | | |
| Mínimo / Minimum : | | | 3.190,19 | | | | 0,04 | | | | 3.190,19 | | 1,573% | | | |
| Máximo / Maximum : | | | 565.046,45 | | | | 21.099,98 | | | | 565.046,45 | | 6,898% | | | |