

## 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: 31/10/2013

Divisa / Currency: EUR

| Indices de Referencia<br>Reference Indexes                                       | Saldo Vivo de Principal<br>Outstanding Principal Balance |        |                  |        | Principal Vencido Impagado<br>Overdue Principal |        |                  |        | Principal Pendiente Vencimiento<br>Outstanding Principal |        |                  |        | Tipo Int.<br>Int. Rate | Margen s/Indice<br>Margin o/Index |       |       |
|----------------------------------------------------------------------------------|----------------------------------------------------------|--------|------------------|--------|-------------------------------------------------|--------|------------------|--------|----------------------------------------------------------|--------|------------------|--------|------------------------|-----------------------------------|-------|-------|
|                                                                                  | Num.                                                     | %      | Importe / Amount | %      | Num.                                            | %      | Importe / Amount | %      | Num.                                                     | %      | Importe / Amount | %      | Med.Pond.<br>W. Avg.   | M.Pond.<br>W. Avg.                | Min.  | Max.  |
| Interés Variable<br>Floating Interest                                            | 13.020                                                   | 100,00 | 1.977.251.959,53 | 100,00 | 3.304                                           | 100,00 | 4.541.679,31     | 100,00 | 13.017                                                   | 100,00 | 1.972.710.280,22 | 100,00 | 1,372%                 |                                   |       |       |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br>1-year EURIBOR/MIBOR (Mortgage Market) | 12.652                                                   | 97,17  | 1.926.991.235,86 | 97,46  | 3.139                                           | 95,01  | 4.271.781,85     | 94,06  | 12.649                                                   | 97,17  | 1.922.719.454,01 | 97,47  | 1,321%                 | 0,769                             | 0,250 | 3,000 |
| M. Hipotecario Bancos<br>Mortgage Market: Banks                                  | 23                                                       | 0,18   | 2.549.947,62     | 0,13   | 6                                               | 0,18   | 2.844,46         | 0,06   | 23                                                       | 0,18   | 2.547.103,16     | 0,13   | 3,128%                 | 0,019                             | 0,000 | 0,150 |
| M. Hipotecario Conjunto de Entidades<br>Mortgage Market: All Institutions        | 345                                                      | 2,65   | 47.710.776,05    | 2,41   | 159                                             | 4,81   | 267.053,00       | 5,88   | 345                                                      | 2,65   | 47.443.723,05    | 2,41   | 3,337%                 | 0,168                             | 0,000 | 2,050 |
| Total :                                                                          | 13.020                                                   | 100,00 | 1.977.251.959,53 | 100,00 | 3.304                                           | 100,00 | 4.541.679,31     | 100,00 | 13.017                                                   | 100,00 | 1.972.710.280,22 | 100,00 |                        |                                   |       |       |
| Media Ponderada / Weighted Average :                                             |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 1,372%                 |                                   |       |       |
| Media Simple / Average :                                                         |                                                          |        | 151.862,67       |        |                                                 |        | 1.374,60         |        |                                                          |        | 151.548,77       |        | 1,386%                 |                                   |       |       |
| Mínimo / Minimum :                                                               |                                                          |        | 11,74            |        |                                                 |        | 0,13             |        |                                                          |        | 2.046,81         |        | 0,500%                 |                                   |       |       |
| Máximo / Maximum :                                                               |                                                          |        | 536.698,88       |        |                                                 |        | 42.272,35        |        |                                                          |        | 536.698,88       |        | 5,750%                 |                                   |       |       |