

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: 31/12/2017

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 | 11.908 | 100,00 | 1.535.074.984,80 | 100,00 | 1.201 | 100,00 | 14.921.302,16 | 100,00 | 11.840 | 100,00 | 1.520.153.682,64 | 100,00 | 0,640% | | | |
| EURIBOR/MIBOR a 1 año (M. Hipotecario) 1-year EURIBOR/MIBOR (Mortgage Market) | 11.661 | 97,93 | 1.506.894.274,69 | 98,16 | 1.162 | 96,75 | 14.377.317,61 | 96,35 | 11.596 | 97,94 | 1.492.516.957,08 | 98,18 | 0,617% | 0,774 | 0,000 | 3,000 |
| M. Hipotecario Conjunto de Entidades Mortgage Market: All Institutions | 247 | 2,07 | 28.180.710,11 | 1,84 | 39 | 3,25 | 543.984,55 | 3,65 | 244 | 2,06 | 27.636.725,56 | 1,82 | 1,913% | 0,067 | 0,000 | 1,000 |
| Total : | 11.908 | 100,00 | 1.535.074.984,80 | 100,00 | 1.201 | 100,00 | 14.921.302,16 | 100,00 | 11.840 | 100,00 | 1.520.153.682,64 | 100,00 | | | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 0,640% | | | |
| Media Simple / Average : | | | 128.911,23 | | | | 12.424,07 | | | | 128.391,36 | | 0,653% | | | |
| Mínimo / Minimum : | | | 95,41 | | | | 0,20 | | | | 95,41 | | 0,000% | | | |
| Máximo / Maximum : | | | 492.335,47 | | | | 409.712,13 | | | | 492.335,47 | | 5,750% | | | |