

## BBVA RMBS 3 Fondo de Titulización de Activos

### Cartera de Activos Titulizados / Portfolio of Securitised Assets

#### Distribución por Intervalos de Tipos de Interés Nominal Anual / Distribution by Nominal Annual Interest Rate Intervals

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

Fecha / Date: 31/10/2023

Divisa / Currency: EUR

| Intervalos de Tipos de Interés<br>Interest Rate Intervals |       | Saldo Vivo de Principal<br>Outstanding Principal Balance |        |                  |        | Principal Vencido Impagado<br>Overdue Principal |        |                  |        | Principal Pendiente Vencimiento<br>Outstanding Principal |        |                  |        | % Tipo de Interés<br>% Interest Rate |       |       |
|-----------------------------------------------------------|-------|----------------------------------------------------------|--------|------------------|--------|-------------------------------------------------|--------|------------------|--------|----------------------------------------------------------|--------|------------------|--------|--------------------------------------|-------|-------|
|                                                           |       | Num.                                                     | %      | Importe / Amount | %      | Num.                                            | %      | Importe / Amount | %      | Num.                                                     | %      | Importe / Amount | %      | Med.Pond.<br>W. Avg.                 | Min.  | Max.  |
| 0,000                                                     | 0,499 | 24                                                       | 0,25   | 2.936.327,24     | 0,31   | 23                                              | 2,27   | 2.169.492,26     | 8,28   | 7                                                        | 0,08   | 766.834,98       | 0,08   | 0,341                                | 0,085 | 0,498 |
| 0,500                                                     | 0,999 | 95                                                       | 1,01   | 13.698.154,04    | 1,46   | 94                                              | 9,30   | 10.761.883,87    | 41,08  | 29                                                       | 0,31   | 2.936.270,17     | 0,32   | 0,704                                | 0,503 | 0,981 |
| 1,000                                                     | 1,499 | 32                                                       | 0,34   | 4.497.573,42     | 0,48   | 29                                              | 2,87   | 3.252.810,05     | 12,42  | 10                                                       | 0,11   | 1.244.763,37     | 0,14   | 1,222                                | 1,000 | 1,492 |
| 1,500                                                     | 1,999 | 20                                                       | 0,21   | 3.031.660,63     | 0,32   | 19                                              | 1,88   | 2.882.462,44     | 11,00  | 1                                                        | 0,01   | 149.198,19       | 0,02   | 1,802                                | 1,505 | 1,992 |
| 2,000                                                     | 2,499 | 7                                                        | 0,07   | 854.819,20       | 0,09   | 5                                               | 0,49   | 555.473,15       | 2,12   | 3                                                        | 0,03   | 299.346,05       | 0,03   | 2,195                                | 2,017 | 2,424 |
| 2,500                                                     | 2,999 | 44                                                       | 0,47   | 4.679.087,77     | 0,50   | 5                                               | 0,49   | 188.471,94       | 0,72   | 43                                                       | 0,46   | 4.490.615,83     | 0,49   | 2,759                                | 2,500 | 2,998 |
| 3,000                                                     | 3,499 | 194                                                      | 2,06   | 16.482.128,20    | 1,75   | 16                                              | 1,58   | 501.244,98       | 1,91   | 191                                                      | 2,06   | 15.980.883,22    | 1,75   | 3,332                                | 3,010 | 3,495 |
| 3,500                                                     | 3,999 | 336                                                      | 3,56   | 29.934.522,55    | 3,18   | 36                                              | 3,56   | 397.208,20       | 1,52   | 332                                                      | 3,58   | 29.537.314,35    | 3,23   | 3,718                                | 3,506 | 3,994 |
| 4,000                                                     | 4,499 | 1.271                                                    | 13,47  | 119.301.066,52   | 12,69  | 54                                              | 5,34   | 636.151,28       | 2,43   | 1.266                                                    | 13,67  | 118.664.915,24   | 12,98  | 4,340                                | 4,014 | 4,499 |
| 4,500                                                     | 4,999 | 5.639                                                    | 59,75  | 561.739.934,19   | 59,74  | 406                                             | 40,16  | 3.610.580,58     | 13,78  | 5.613                                                    | 60,60  | 558.129.353,61   | 61,06  | 4,760                                | 4,507 | 4,999 |
| 5,000                                                     | 5,499 | 1.740                                                    | 18,44  | 179.226.452,15   | 19,06  | 310                                             | 30,66  | 1.085.167,06     | 4,14   | 1.734                                                    | 18,72  | 178.141.285,09   | 19,49  | 5,129                                | 5,007 | 5,499 |
| 5,500                                                     | 5,999 | 26                                                       | 0,28   | 2.815.629,81     | 0,30   | 10                                              | 0,99   | 153.956,09       | 0,59   | 25                                                       | 0,27   | 2.661.673,72     | 0,29   | 5,718                                | 5,500 | 5,973 |
| 6,000                                                     | 6,499 | 6                                                        | 0,06   | 584.199,45       | 0,06   | 3                                               | 0,30   | 2.195,48         | 0,01   | 6                                                        | 0,06   | 582.003,97       | 0,06   | 6,253                                | 6,023 | 6,362 |
| 6,500                                                     | 6,999 | 1                                                        | 0,01   | 215.525,39       | 0,02   | 0                                               | 0,00   | 0,00             | 0,00   | 1                                                        | 0,01   | 215.525,39       | 0,02   | 6,862                                | 6,862 | 6,862 |
| 7,000                                                     | 7,499 | 2                                                        | 0,02   | 242.867,82       | 0,03   | 1                                               | 0,10   | 72,01            | 0,00   | 2                                                        | 0,02   | 242.795,81       | 0,03   | 7,073                                | 7,073 | 7,073 |
| Total :                                                   |       | 9.437                                                    | 100,00 | 940.239.948,38   | 100,00 | 1.011                                           | 100,00 | 26.197.169,39    | 100,00 | 9.263                                                    | 100,00 | 914.042.778,99   | 100,00 |                                      |       |       |
| Media Ponderada / Weighted Average :                      |       |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 4,691                                |       |       |
| Media Simple / Average :                                  |       |                                                          |        | 99.633,35        |        |                                                 |        | 25.912,14        |        |                                                          |        | 98.676,75        |        | 4,626                                |       |       |
| Mínimo / Minimum :                                        |       |                                                          |        | 317,42           |        |                                                 |        | 12,14            |        |                                                          |        | 317,42           |        | 0,085                                |       |       |
| Máximo / Maximum :                                        |       |                                                          |        | 426.267,95       |        |                                                 |        | 409.712,13       |        |                                                          |        | 426.267,95       |        | 7,073                                |       |       |