

## BBVA RMBS 3 Fondo de Titulización de Activos

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

#### Distribución por Intervalos de Fecha de Vencimiento Final / Distribution by Final Maturity Date Intervals

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

Fecha / Date: 31/10/2021

Divisa / Currency: EUR

| Intervalos anuales<br>Annual Intervals | Saldo Vivo de Principal<br>Outstanding Principal Balance |       |                  |       | Principal Vencido Impagado<br>Overdue Principal |       |                  |       | Principal Pendiente Vencimiento<br>Outstanding Principal |       |                  |       | Tipo Interés<br>Interest Rate | Vida residual<br>Residual Life   |
|----------------------------------------|----------------------------------------------------------|-------|------------------|-------|-------------------------------------------------|-------|------------------|-------|----------------------------------------------------------|-------|------------------|-------|-------------------------------|----------------------------------|
|                                        | Num.                                                     | %     | Importe / Amount | %     | Num.                                            | %     | Importe / Amount | %     | Num.                                                     | %     | Importe / Amount | %     | Media Pond.<br>W. Average     | M. Pond. Meses<br>W. Avg. Months |
| 2021                                   | 10                                                       | 0,09  | 11.184,26        | 0,00  | 1                                               | 0,10  | 2.112,62         | 0,01  | 9                                                        | 0,09  | 9.071,64         | 0,00  | 0,277%                        | 1,568                            |
| 2022                                   | 34                                                       | 0,32  | 223.404,04       | 0,02  | 0                                               | 0,00  | 0,00             | 0,00  | 34                                                       | 0,33  | 223.404,04       | 0,02  | 0,264%                        | 8,437                            |
| 2023                                   | 37                                                       | 0,35  | 405.141,06       | 0,03  | 0                                               | 0,00  | 0,00             | 0,00  | 37                                                       | 0,35  | 405.141,06       | 0,04  | 0,649%                        | 21,390                           |
| 2024                                   | 59                                                       | 0,56  | 1.061.227,11     | 0,09  | 0                                               | 0,00  | 0,00             | 0,00  | 59                                                       | 0,56  | 1.061.227,11     | 0,09  | 0,228%                        | 32,022                           |
| 2025                                   | 64                                                       | 0,60  | 1.893.335,77     | 0,16  | 2                                               | 0,20  | 2.130,65         | 0,01  | 64                                                       | 0,61  | 1.891.205,12     | 0,17  | 0,245%                        | 44,022                           |
| 2026                                   | 160                                                      | 1,51  | 5.999.981,29     | 0,52  | 12                                              | 1,21  | 570.581,04       | 2,32  | 158                                                      | 1,51  | 5.429.400,25     | 0,48  | 0,269%                        | 58,371                           |
| 2027                                   | 67                                                       | 0,63  | 2.840.021,83     | 0,24  | 4                                               | 0,40  | 4.374,24         | 0,02  | 67                                                       | 0,64  | 2.835.647,59     | 0,25  | 0,219%                        | 68,473                           |
| 2028                                   | 86                                                       | 0,81  | 3.892.321,00     | 0,33  | 4                                               | 0,40  | 74.905,29        | 0,30  | 85                                                       | 0,81  | 3.817.415,71     | 0,34  | 0,192%                        | 81,797                           |
| 2029                                   | 129                                                      | 1,22  | 6.595.566,67     | 0,57  | 4                                               | 0,40  | 1.436,78         | 0,01  | 129                                                      | 1,23  | 6.594.129,89     | 0,58  | 0,240%                        | 92,815                           |
| 2030                                   | 138                                                      | 1,30  | 8.138.005,27     | 0,70  | 7                                               | 0,70  | 350.467,80       | 1,43  | 136                                                      | 1,30  | 7.787.537,47     | 0,68  | 0,244%                        | 105,060                          |
| 2031                                   | 319                                                      | 3,00  | 22.302.504,47    | 1,92  | 28                                              | 2,82  | 669.746,34       | 2,72  | 315                                                      | 3,01  | 21.632.758,13    | 1,90  | 0,304%                        | 117,746                          |
| 2032                                   | 160                                                      | 1,51  | 11.517.944,76    | 0,99  | 5                                               | 0,50  | 250.905,02       | 1,02  | 159                                                      | 1,52  | 11.267.039,74    | 0,99  | 0,341%                        | 128,309                          |
| 2033                                   | 195                                                      | 1,84  | 15.070.015,77    | 1,30  | 7                                               | 0,70  | 439.863,62       | 1,79  | 193                                                      | 1,84  | 14.630.152,15    | 1,29  | 0,299%                        | 141,230                          |
| 2034                                   | 665                                                      | 6,26  | 50.135.000,64    | 4,31  | 52                                              | 5,23  | 1.136.015,88     | 4,62  | 656                                                      | 6,27  | 48.998.984,76    | 4,31  | 0,355%                        | 153,310                          |
| 2035                                   | 939                                                      | 8,85  | 81.251.006,99    | 6,99  | 99                                              | 9,96  | 1.816.828,15     | 7,39  | 926                                                      | 8,85  | 79.434.178,84    | 6,98  | 0,315%                        | 164,642                          |
| 2036                                   | 2.075                                                    | 19,55 | 203.274.752,47   | 17,49 | 184                                             | 18,51 | 5.028.280,64     | 20,45 | 2.038                                                    | 19,48 | 198.246.471,83   | 17,43 | 0,323%                        | 177,401                          |
| 2037                                   | 266                                                      | 2,51  | 27.484.801,49    | 2,36  | 27                                              | 2,72  | 416.002,27       | 1,69  | 262                                                      | 2,50  | 27.068.799,22    | 2,38  | 0,352%                        | 186,509                          |
| 2038                                   | 72                                                       | 0,68  | 8.083.834,32     | 0,70  | 4                                               | 0,40  | 115.242,96       | 0,47  | 71                                                       | 0,68  | 7.968.591,36     | 0,70  | 0,335%                        | 200,018                          |
| 2039                                   | 81                                                       | 0,76  | 9.599.822,27     | 0,83  | 5                                               | 0,50  | 426.086,95       | 1,73  | 79                                                       | 0,76  | 9.173.735,32     | 0,81  | 0,286%                        | 213,190                          |
| 2040                                   | 101                                                      | 0,95  | 12.326.442,05    | 1,06  | 5                                               | 0,50  | 36.021,77        | 0,15  | 101                                                      | 0,97  | 12.290.420,28    | 1,08  | 0,238%                        | 225,565                          |
| 2041                                   | 720                                                      | 6,78  | 85.420.063,34    | 7,35  | 57                                              | 5,73  | 1.043.673,21     | 4,24  | 714                                                      | 6,83  | 84.376.390,13    | 7,42  | 0,299%                        | 239,052                          |
| 2042                                   | 193                                                      | 1,82  | 23.417.372,74    | 2,01  | 19                                              | 1,91  | 433.045,41       | 1,76  | 191                                                      | 1,83  | 22.984.327,33    | 2,02  | 0,342%                        | 247,357                          |
| 2043                                   | 105                                                      | 0,99  | 14.080.010,56    | 1,21  | 9                                               | 0,91  | 449.758,88       | 1,83  | 103                                                      | 0,98  | 13.630.251,68    | 1,20  | 0,269%                        | 261,426                          |
| 2044                                   | 137                                                      | 1,29  | 18.710.230,64    | 1,61  | 10                                              | 1,01  | 150.554,11       | 0,61  | 136                                                      | 1,30  | 18.559.676,53    | 1,63  | 0,313%                        | 273,899                          |
| 2045                                   | 266                                                      | 2,51  | 36.022.015,61    | 3,10  | 23                                              | 2,31  | 469.842,71       | 1,91  | 263                                                      | 2,51  | 35.552.172,90    | 3,13  | 0,309%                        | 285,609                          |
| 2046                                   | 2.788                                                    | 26,26 | 401.270.672,02   | 34,53 | 264                                             | 26,56 | 8.129.598,30     | 33,06 | 2.744                                                    | 26,23 | 393.141.073,72   | 34,56 | 0,350%                        | 299,179                          |
| 2047                                   | 463                                                      | 4,36  | 68.343.919,64    | 5,88  | 73                                              | 7,34  | 445.920,49       | 1,81  | 460                                                      | 4,40  | 67.897.999,15    | 5,97  | 0,406%                        | 306,347                          |
| 2048                                   | 30                                                       | 0,28  | 4.485.439,45     | 0,39  | 7                                               | 0,70  | 3.538,48         | 0,01  | 30                                                       | 0,29  | 4.481.900,97     | 0,39  | 0,406%                        | 316,748                          |
| 2049                                   | 19                                                       | 0,18  | 2.878.107,57     | 0,25  | 4                                               | 0,40  | 466.141,85       | 1,90  | 16                                                       | 0,15  | 2.411.965,72     | 0,21  | 0,438%                        | 331,364                          |
| 2050                                   | 23                                                       | 0,22  | 2.643.608,01     | 0,23  | 6                                               | 0,60  | 51.619,52        | 0,21  | 22                                                       | 0,21  | 2.591.988,49     | 0,23  | 0,488%                        | 345,065                          |

Medias ponderadas por el principal pendiente de vencimiento / Averages weighted by the outstanding principal.

Tipo Interés: Tipo de interés nominal anual / Interest Rate: Annual nominal interest rate.

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Distribución por Intervalos de Fecha de Vencimiento Final / *Distribution by Final Maturity Date Intervals*

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| Intervalos anuales<br><i>Annual Intervals</i> | Saldo Vivo de Principal<br><i>Outstanding Principal Balance</i> |               |                         |               | Principal Vencido Impagado<br><i>Overdue Principal</i> |               |                         |               | Principal Pendiente Vencimiento<br><i>Outstanding Principal</i> |               |                         |               | Tipo Interés<br><i>Interest Rate</i> | Vida residual<br><i>Residual Life</i>   |
|-----------------------------------------------|-----------------------------------------------------------------|---------------|-------------------------|---------------|--------------------------------------------------------|---------------|-------------------------|---------------|-----------------------------------------------------------------|---------------|-------------------------|---------------|--------------------------------------|-----------------------------------------|
|                                               | Num.                                                            | %             | Importe / <i>Amount</i> | %             | Num.                                                   | %             | Importe / <i>Amount</i> | %             | Num.                                                            | %             | Importe / <i>Amount</i> | %             | Media Pond.<br><i>W. Average</i>     | M. Pond. Meses<br><i>W. Avg. Months</i> |
| 2051                                          | 23                                                              | 0,22          | 3.421.430,11            | 0,29          | 6                                                      | 0,60          | 151.486,95              | 0,62          | 22                                                              | 0,21          | 3.269.943,16            | 0,29          | 0,605%                               | 355,616                                 |
| 2052                                          | 41                                                              | 0,39          | 6.486.948,26            | 0,56          | 12                                                     | 1,21          | 373.307,45              | 1,52          | 38                                                              | 0,36          | 6.113.640,81            | 0,54          | 0,599%                               | 368,281                                 |
| 2053                                          | 60                                                              | 0,57          | 9.283.344,22            | 0,80          | 18                                                     | 1,81          | 330.914,32              | 1,35          | 58                                                              | 0,55          | 8.952.429,90            | 0,79          | 0,515%                               | 380,470                                 |
| 2054                                          | 51                                                              | 0,48          | 7.288.153,57            | 0,63          | 15                                                     | 1,51          | 321.598,86              | 1,31          | 48                                                              | 0,46          | 6.966.554,71            | 0,61          | 0,584%                               | 391,401                                 |
| 2055                                          | 23                                                              | 0,22          | 3.880.571,10            | 0,33          | 13                                                     | 1,31          | 412.753,95              | 1,68          | 21                                                              | 0,20          | 3.467.817,15            | 0,30          | 0,419%                               | 403,660                                 |
| 2056                                          | 17                                                              | 0,16          | 2.417.870,90            | 0,21          | 8                                                      | 0,80          | 12.047,21               | 0,05          | 17                                                              | 0,16          | 2.405.823,69            | 0,21          | 0,471%                               | 416,000                                 |
| <b>Total :</b>                                | <b>10.616</b>                                                   | <b>100,00</b> | <b>1.162.156.071,27</b> | <b>100,00</b> | <b>994</b>                                             | <b>100,00</b> | <b>24.586.803,72</b>    | <b>100,00</b> | <b>10.461</b>                                                   | <b>100,00</b> | <b>1.137.569.267,55</b> | <b>100,00</b> |                                      |                                         |
| Media Ponderada / <i>Weighted Average</i> :   |                                                                 |               |                         |               |                                                        |               |                         |               |                                                                 |               |                         |               |                                      |                                         |
| Media Simple / <i>Average</i> :               |                                                                 |               | 109.472,12              |               |                                                        |               |                         | 24.735,22     |                                                                 |               |                         |               | 0,339%                               | 240,608                                 |
| Mínimo / <i>Minimum</i> :                     |                                                                 |               | 109,46                  |               |                                                        |               |                         | 2,40          |                                                                 |               |                         |               | 0,351%                               | 220,808                                 |
| Máximo / <i>Maximum</i> :                     |                                                                 |               | 447.865,32              |               |                                                        |               |                         | 409.712,13    |                                                                 |               |                         |               | 0,000%                               | 30/11/2021                              |
|                                               |                                                                 |               |                         |               |                                                        |               |                         |               |                                                                 |               |                         |               | 5,750%                               | 31/10/2056                              |