

## BBVA HIPOTECARIO 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

Fecha / Date: 31/12/2011

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.  |
| 1,500                                                     | 1,999 | 10                                                       | 0,37   | 5.869.885,68     |  | 0                                               | 0,00   | 0,00             |  | 10                                                       | 0,37   | 5.869.885,68     |  | 1,971                                | 1,750 | 1,981 |
| 2,000                                                     | 2,499 | 299                                                      | 10,99  | 62.107.615,29    |  | 38                                              | 9,34   | 1.794.882,92     |  | 298                                                      | 11,00  | 60.312.732,37    |  | 2,221                                | 2,000 | 2,498 |
| 2,500                                                     | 2,999 | 772                                                      | 28,38  | 93.651.753,53    |  | 96                                              | 23,59  | 2.436.741,23     |  | 771                                                      | 28,47  | 91.215.012,30    |  | 2,717                                | 2,500 | 2,998 |
| 3,000                                                     | 3,499 | 553                                                      | 20,33  | 47.220.960,19    |  | 98                                              | 24,08  | 1.446.306,64     |  | 553                                                      | 20,42  | 45.774.653,55    |  | 3,100                                | 3,000 | 3,497 |
| 3,500                                                     | 3,999 | 898                                                      | 33,01  | 37.070.660,01    |  | 128                                             | 31,45  | 929.973,97       |  | 895                                                      | 33,05  | 36.140.686,04    |  | 3,526                                | 3,500 | 3,990 |
| 4,000                                                     | 4,499 | 152                                                      | 5,59   | 5.917.786,20     |  | 36                                              | 8,85   | 484.525,17       |  | 150                                                      | 5,54   | 5.433.261,03     |  | 4,040                                | 4,000 | 4,400 |
| 4,500                                                     | 4,999 | 11                                                       | 0,40   | 293.882,17       |  | 3                                               | 0,74   | 20.531,99        |  | 11                                                       | 0,41   | 273.350,18       |  | 4,631                                | 4,500 | 4,782 |
| 5,000                                                     | 5,499 | 23                                                       | 0,85   | 484.661,66       |  | 6                                               | 1,47   | 227.618,41       |  | 20                                                       | 0,74   | 257.043,25       |  | 5,065                                | 5,000 | 5,386 |
| 5,500                                                     | 5,999 | 1                                                        | 0,04   | 4.482,82         |  | 1                                               | 0,25   | 4.482,82         |  | 0                                                        | 0,00   | 0,00             |  | 0,000                                | 5,850 | 5,850 |
| 7,500                                                     | 7,999 | 1                                                        | 0,04   | 340.723,66       |  | 1                                               | 0,25   | 340.723,66       |  | 0                                                        | 0,00   | 0,00             |  | 0,000                                | 7,500 | 7,500 |
| Total :                                                   |       | 2.720                                                    | 100,00 | 252.962.411,21   |  | 407                                             | 100,00 | 7.685.786,81     |  | 2.708                                                    | 100,00 | 245.276.624,40   |  |                                      |       |       |
| Media Ponderada / Weighted Average :                      |       |                                                          |        |                  |  |                                                 |        |                  |  |                                                          |        |                  |  |                                      |       | 2,802 |
| Media Simple / Average :                                  |       |                                                          |        | 93.000,89        |  |                                                 |        | 18.884,00        |  |                                                          |        | 90.574,82        |  |                                      |       | 3,138 |
| Mínimo / Minimum :                                        |       |                                                          |        | 195,19           |  |                                                 |        | 69,63            |  |                                                          |        | 195,19           |  |                                      |       | 1,750 |
| Máximo / Maximum :                                        |       |                                                          |        | 2.849.424,09     |  |                                                 |        | 758.620,90       |  |                                                          |        | 2.687.674,48     |  |                                      |       | 7,500 |