

BBVA RMBS 3 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Análisis de morosidad: Tasa de morosidad 12 meses*

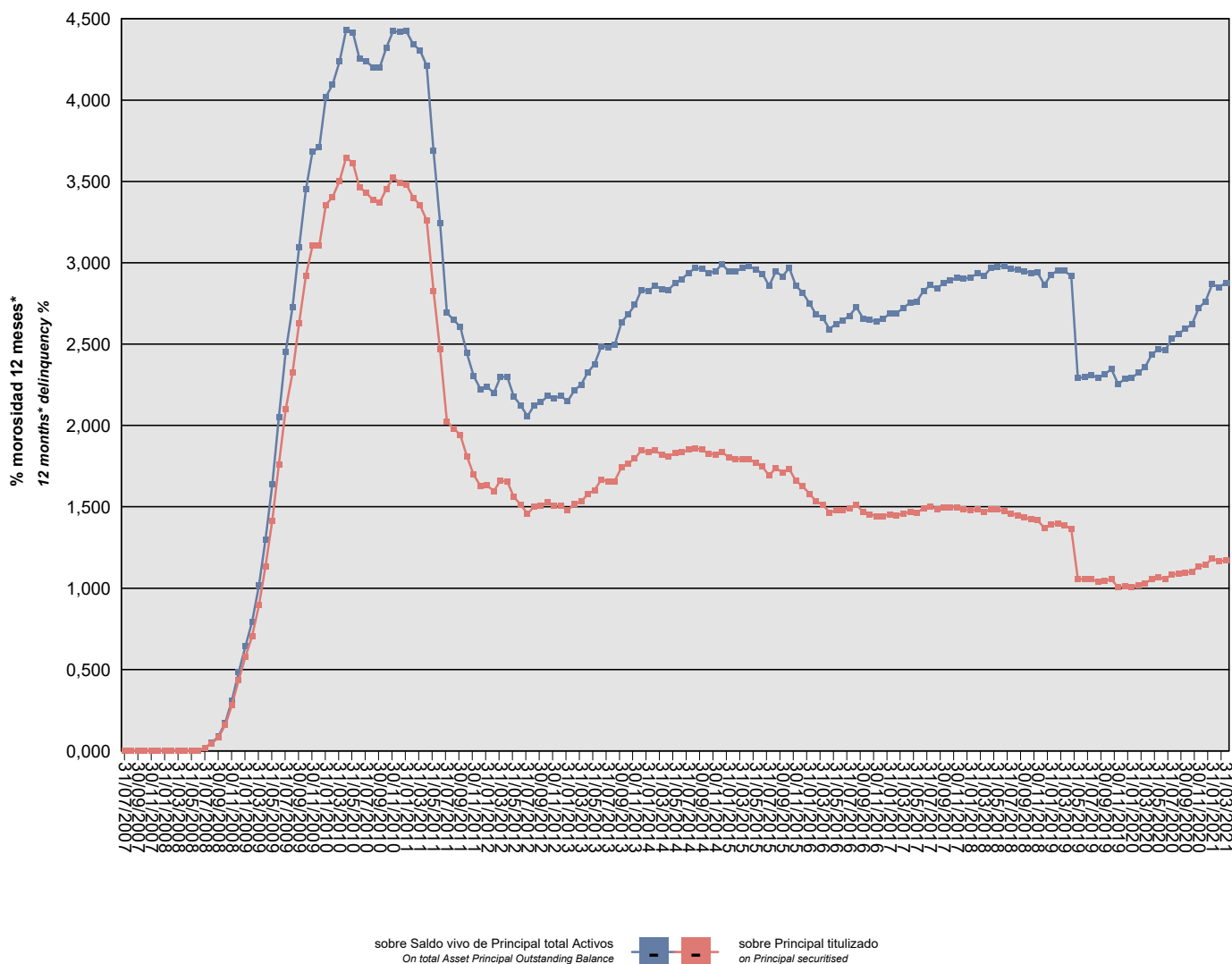
Delinquency analysis: 12 months* delinquency rate

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

Fecha / Date: 31/03/2021

Divisa / Currency: EUR

Esta serie histórica calculada a esta fecha puede diferir de las series históricas calculadas con anterioridad a consecuencia de cobros de los activos titulizados comunicados o modificados por el Administrador correspondiente con posterioridad a sus fechas de efectividad / This historical series calculated as at today's date may differ from previously calculated historical series following collections of the securitised assets communicated or modified by the relevant Servicer after their effective dates



*Incluye en su caso los activos titulizados clasificados como dudosos/fallidos por duda razonable sobre reembolso total.
*Includes securitised assets, if any, classified as doubtful or bad debts because there are reasonable doubts as to full repayment.

BBVA RMBS 3 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitized Assets

Análisis de morosidad: Tasa de morosidad 12 meses*

Delinquency analysis: 12 months* delinquency rate

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

Fecha / Date: 31/03/2021

Divisa / Currency: EUR

Esta serie histórica calculada a esta fecha puede diferir de las series históricas calculadas con anterioridad a consecuencia de cobros de los activos titulizados comunicados o modificados por el Administrador correspondiente con posterioridad a sus fechas de efectividad / This historical series calculated as at today's date may differ from previously calculated historical series following collections of the securitized assets communicated or modified by the relevant Servicer after their effective dates

Fecha Date	Saldo vivo de Activos en mora *(Ppal. Miles €) Delinquent *Asset Outstanding Balance (€ thou. Principal)	% morosidad 12 meses* 12 months* delinquency %	
		sobre Saldo vivo de Principal total Activos On total Asset Principal Outstanding Balance	sobre Principal titulado on Principal securitised
31/07/2007	0,000	0,00%	0,00%
31/08/2007	0,000	0,00%	0,00%
30/09/2007	0,000	0,00%	0,00%
31/10/2007	0,000	0,00%	0,00%
30/11/2007	0,000	0,00%	0,00%
31/12/2007	0,000	0,00%	0,00%
31/01/2008	0,000	0,00%	0,00%
29/02/2008	0,000	0,00%	0,00%
31/03/2008	0,000	0,00%	0,00%
30/04/2008	0,000	0,00%	0,00%
31/05/2008	0,000	0,00%	0,00%
30/06/2008	0,000	0,00%	0,00%
31/07/2008	519,082	0,02%	0,02%
31/08/2008	1.371,827	0,05%	0,05%
30/09/2008	2.515,894	0,09%	0,08%
31/10/2008	4.766,270	0,17%	0,16%
30/11/2008	8.395,240	0,31%	0,28%
31/12/2008	13.105,534	0,48%	0,44%
31/01/2009	17.395,640	0,65%	0,58%
28/02/2009	21.160,219	0,79%	0,71%
31/03/2009	26.831,847	1,02%	0,89%
30/04/2009	33.946,296	1,30%	1,13%
31/05/2009	42.466,599	1,64%	1,42%
30/06/2009	52.823,335	2,05%	1,76%
31/07/2009	62.962,317	2,45%	2,10%
31/08/2009	69.707,007	2,73%	2,32%
30/09/2009	78.849,651	3,09%	2,63%
31/10/2009	87.605,727	3,45%	2,92%
30/11/2009	93.113,305	3,68%	3,10%
31/12/2009	93.180,183	3,71%	3,11%
31/01/2010	100.669,264	4,02%	3,36%
28/02/2010	102.147,600	4,10%	3,40%
31/03/2010	105.076,656	4,24%	3,50%
30/04/2010	109.371,434	4,43%	3,65%
31/05/2010	108.445,043	4,41%	3,61%
30/06/2010	103.896,494	4,26%	3,46%
31/07/2010	102.932,706	4,24%	3,43%
31/08/2010	101.570,623	4,20%	3,39%
30/09/2010	101.081,173	4,20%	3,37%

*Incluye en su caso los activos titulizados clasificados como dudosos/fallidos por duda razonable sobre reembolso total.

*Includes securitized assets, if any, classified as doubtful or bad debts because there are reasonable doubts as to full repayment.

BBVA RMBS 3 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Análisis de morosidad: Tasa de morosidad 12 meses*

Delinquency analysis: 12 months* delinquency rate

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

Fecha / Date: 31/03/2021

Divisa / Currency: EUR

Esta serie histórica calculada a esta fecha puede diferir de las series históricas calculadas con anterioridad a consecuencia de cobros de los activos titulizados comunicados o modificados por el Administrador correspondiente con posterioridad a sus fechas de efectividad / This historical series calculated as at today's date may differ from previously calculated historical series following collections of the securitised assets communicated or modified by the relevant Servicer after their effective dates

Fecha Date	Saldo vivo de Activos en mora *(Ppal. Miles €) Delinquent *Asset Outstanding Balance (€ thou. Principal)	% morosidad 12 meses* 12 months* delinquency %	
		sobre Saldo vivo de Principal total Activos On total Asset Principal Outstanding Balance	sobre Principal titulado on Principal securitised
31/10/2010	103.573,920	4,32%	3,45%
30/11/2010	105.680,001	4,42%	3,52%
31/12/2010	104.793,291	4,42%	3,49%
31/01/2011	104.420,619	4,42%	3,48%
28/02/2011	101.975,944	4,34%	3,40%
31/03/2011	100.663,076	4,31%	3,36%
30/04/2011	97.852,972	4,21%	3,26%
31/05/2011	84.841,531	3,69%	2,83%
30/06/2011	73.958,569	3,24%	2,47%
31/07/2011	60.757,162	2,69%	2,03%
31/08/2011	59.458,526	2,65%	1,98%
30/09/2011	58.285,402	2,61%	1,94%
31/10/2011	54.329,308	2,44%	1,81%
30/11/2011	50.910,830	2,30%	1,70%
31/12/2011	48.818,018	2,22%	1,63%
31/01/2012	48.926,299	2,24%	1,63%
29/02/2012	47.898,574	2,20%	1,60%
31/03/2012	49.841,156	2,30%	1,66%
30/04/2012	49.625,431	2,30%	1,65%
31/05/2012	46.788,557	2,18%	1,56%
30/06/2012	45.368,153	2,12%	1,51%
31/07/2012	43.715,401	2,06%	1,46%
31/08/2012	45.006,425	2,12%	1,50%
30/09/2012	45.237,928	2,14%	1,51%
31/10/2012	45.790,033	2,18%	1,53%
30/11/2012	45.269,327	2,17%	1,51%
31/12/2012	45.242,593	2,18%	1,51%
31/01/2013	44.331,934	2,15%	1,48%
28/02/2013	45.522,688	2,22%	1,52%
31/03/2013	45.988,580	2,25%	1,53%
30/04/2013	47.314,904	2,33%	1,58%
31/05/2013	48.072,220	2,38%	1,60%
30/06/2013	50.032,543	2,49%	1,67%
31/07/2013	49.686,887	2,48%	1,66%
31/08/2013	49.740,183	2,49%	1,66%
30/09/2013	52.261,522	2,63%	1,74%
31/10/2013	53.025,250	2,68%	1,77%
30/11/2013	53.931,314	2,74%	1,80%
31/12/2013	55.436,180	2,83%	1,85%

*Incluye en su caso los activos titulizados clasificados como dudosos/fallidos por duda razonable sobre reembolso total.

*Includes securitised assets, if any, classified as doubtful or bad debts because there are reasonable doubts as to full repayment.

BBVA RMBS 3 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Análisis de morosidad: Tasa de morosidad 12 meses*

Delinquency analysis: 12 months* delinquency rate

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

Fecha / Date: 31/03/2021

Divisa / Currency: EUR

Esta serie histórica calculada a esta fecha puede diferir de las series históricas calculadas con anterioridad a consecuencia de cobros de los activos titulizados comunicados o modificados por el Administrador correspondiente con posterioridad a sus fechas de efectividad / This historical series calculated as at today's date may differ from previously calculated historical series following collections of the securitised assets communicated or modified by the relevant Servicer after their effective dates

Fecha Date	Saldo vivo de Activos en mora *(Ppal. Miles €) Delinquent *Asset Outstanding Balance (€ thou. Principal)	% morosidad 12 meses* 12 months* delinquency %	
		sobre Saldo vivo de Principal total Activos On total Asset Principal Outstanding Balance	sobre Principal titulado on Principal securitised
31/01/2014	55.007,025	2,83%	1,83%
28/02/2014	55.340,105	2,86%	1,84%
31/03/2014	54.670,827	2,84%	1,82%
30/04/2014	54.311,051	2,83%	1,81%
31/05/2014	54.879,254	2,88%	1,83%
30/06/2014	55.028,946	2,90%	1,83%
31/07/2014	55.503,012	2,94%	1,85%
31/08/2014	55.809,160	2,97%	1,86%
30/09/2014	55.529,131	2,96%	1,85%
31/10/2014	54.727,015	2,94%	1,82%
30/11/2014	54.681,815	2,95%	1,82%
31/12/2014	55.139,342	2,99%	1,84%
31/01/2015	54.048,570	2,95%	1,80%
28/02/2015	53.763,972	2,95%	1,79%
31/03/2015	53.846,514	2,97%	1,79%
30/04/2015	53.791,683	2,98%	1,79%
31/05/2015	53.142,882	2,96%	1,77%
30/06/2015	52.399,505	2,93%	1,75%
31/07/2015	50.755,543	2,86%	1,69%
31/08/2015	52.165,476	2,95%	1,74%
30/09/2015	51.330,110	2,92%	1,71%
31/10/2015	51.987,164	2,97%	1,73%
30/11/2015	49.820,180	2,86%	1,66%
31/12/2015	48.776,921	2,82%	1,63%
31/01/2016	47.414,094	2,75%	1,58%
29/02/2016	45.986,615	2,68%	1,53%
31/03/2016	45.376,154	2,66%	1,51%
30/04/2016	43.955,601	2,59%	1,47%
31/05/2016	44.305,426	2,62%	1,48%
30/06/2016	44.428,430	2,65%	1,48%
31/07/2016	44.694,654	2,67%	1,49%
31/08/2016	45.411,017	2,73%	1,51%
30/09/2016	44.012,471	2,66%	1,47%
31/10/2016	43.627,396	2,65%	1,45%
30/11/2016	43.277,881	2,64%	1,44%
31/12/2016	43.269,553	2,65%	1,44%
31/01/2017	43.628,596	2,69%	1,45%
28/02/2017	43.448,840	2,69%	1,45%
31/03/2017	43.750,110	2,72%	1,46%

*Incluye en su caso los activos titulizados clasificados como dudosos/fallidos por duda razonable sobre reembolso total.

*Includes securitised assets, if any, classified as doubtful or bad debts because there are reasonable doubts as to full repayment.

BBVA RMBS 3 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitized Assets

Análisis de morosidad: Tasa de morosidad 12 meses*

Delinquency analysis: 12 months* delinquency rate

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

Fecha / Date: 31/03/2021

Divisa / Currency: EUR

Esta serie histórica calculada a esta fecha puede diferir de las series históricas calculadas con anterioridad a consecuencia de cobros de los activos titulizados comunicados o modificados por el Administrador correspondiente con posterioridad a sus fechas de efectividad / This historical series calculated as at today's date may differ from previously calculated historical series following collections of the securitised assets communicated or modified by the relevant Servicer after their effective dates

Fecha Date	Saldo vivo de Activos en mora *(Ppal. Miles €) Delinquent *Asset Outstanding Balance (€ thou. Principal)	% morosidad 12 meses* 12 months* delinquency %	
		sobre Saldo vivo de Principal total Activos On total Asset Principal Outstanding Balance	sobre Principal titulado on Principal securitised
30/04/2017	44.066,757	2,75%	1,47%
31/05/2017	43.937,198	2,76%	1,46%
30/06/2017	44.720,453	2,83%	1,49%
31/07/2017	45.074,244	2,86%	1,50%
31/08/2017	44.534,930	2,84%	1,48%
30/09/2017	44.873,154	2,88%	1,50%
31/10/2017	44.856,707	2,89%	1,50%
30/11/2017	44.940,339	2,91%	1,50%
31/12/2017	44.545,776	2,90%	1,48%
31/01/2018	44.361,977	2,91%	1,48%
28/02/2018	44.508,617	2,93%	1,48%
31/03/2018	44.005,484	2,92%	1,47%
30/04/2018	44.522,850	2,97%	1,48%
31/05/2018	44.460,655	2,98%	1,48%
30/06/2018	44.285,234	2,98%	1,48%
31/07/2018	43.759,916	2,96%	1,46%
31/08/2018	43.471,526	2,96%	1,45%
30/09/2018	43.093,369	2,95%	1,44%
31/10/2018	42.727,783	2,94%	1,42%
30/11/2018	42.488,786	2,94%	1,42%
31/12/2018	41.091,138	2,86%	1,37%
31/01/2019	41.766,032	2,93%	1,39%
28/02/2019	41.917,617	2,95%	1,40%
31/03/2019	41.600,999	2,95%	1,39%
30/04/2019	40.916,186	2,92%	1,36%
31/05/2019	31.732,418	2,29%	1,06%
30/06/2019	31.630,685	2,30%	1,05%
31/07/2019	31.604,414	2,31%	1,05%
31/08/2019	31.226,022	2,29%	1,04%
30/09/2019	31.385,010	2,32%	1,05%
31/10/2019	31.597,311	2,35%	1,05%
30/11/2019	30.140,042	2,25%	1,00%
31/12/2019	30.393,666	2,29%	1,01%
31/01/2020	30.270,558	2,29%	1,01%
29/02/2020	30.538,290	2,33%	1,02%
31/03/2020	30.801,025	2,36%	1,03%
30/04/2020	31.691,168	2,44%	1,06%
31/05/2020	31.960,040	2,47%	1,07%
30/06/2020	31.728,138	2,46%	1,06%

*Incluye en su caso los activos titulizados clasificados como dudosos/fallidos por duda razonable sobre reembolso total.

*Includes securitised assets, if any, classified as doubtful or bad debts because there are reasonable doubts as to full repayment.

BBVA RMBS 3 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Análisis de morosidad: Tasa de morosidad 12 meses*

Delinquency analysis: 12 months* delinquency rate

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

Fecha / Date: 31/03/2021

Divisa / Currency: EUR

Esta serie histórica calculada a esta fecha puede diferir de las series históricas calculadas con anterioridad a consecuencia de cobros de los activos titulizados comunicados o modificados por el Administrador correspondiente con posterioridad a sus fechas de efectividad / This historical series calculated as at today's date may differ from previously calculated historical series following collections of the securitised assets communicated or modified by the relevant Servicer after their effective dates

Fecha Date	Saldo vivo de Activos en mora *(Ppal. Miles €) Delinquent *Asset Outstanding Balance (€ thou. Principal)	% morosidad 12 meses* 12 months* delinquency %	
		sobre Saldo vivo de Principal total Activos On total Asset Principal Outstanding Balance	sobre Principal titulado on Principal securitised
31/07/2020	32.481,390	2,54%	1,08%
31/08/2020	32.659,930	2,56%	1,09%
30/09/2020	32.846,286	2,59%	1,09%
31/10/2020	33.007,219	2,62%	1,10%
30/11/2020	34.038,142	2,72%	1,13%
31/12/2020	34.308,538	2,76%	1,14%
31/01/2021	35.424,077	2,87%	1,18%
28/02/2021	34.971,032	2,85%	1,17%
31/03/2021	35.084,597	2,88%	1,17%

*Incluye en su caso los activos titulizados clasificados como dudosos/fallidos por duda razonable sobre reembolso total.
*Includes securitised assets, if any, classified as doubtful or bad debts because there are reasonable doubts as to full repayment.