

## VALENCIA HIPOTECARIO 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*: 31/12/2015

Divisa / *Currency*: EUR

| Indices de Referencia<br><i>Reference Indexes</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 Int.<br><i>Int. Rate</i> | Margen s/Indice<br><i>Margin o/Index</i> |       |       |
|---|---|---------------|-------------------------|---------------|--|---------------|-------------------------|---------------|---|---------------|-------------------------|---------------|-------------------------------|--|-------|-------|
|   | Num.  | %             | Importe / <i>Amount</i> | %             | Num.   | %             | Importe / <i>Amount</i> | %             | Num.  | %             | Importe / <i>Amount</i> | %             | Med.Pond.<br><i>W. Avg.</i>   | M.Pond.<br><i>W. Avg.</i>                | Min.  | Max.  |
| Interés Variable<br><i>Floating Interest</i>  | 5.617   | 100,00        | 346.319.293,11          | 100,00        | 216  | 100,00        | 2.113.075,49            | 100,00        | 5.611   | 100,00        | 344.206.217,62          | 100,00        | 1,119%                        |  |       |       |
| EURIBOR/MIBOR a 1 año<br><i>1-year EURIBOR/MIBOR</i>                                    | 94  | 1,67          | 4.365.097,90            | 1,26          | 3  | 1,39          | 32.776,94               | 1,55          | 94  | 1,68          | 4.332.320,96            | 1,26          | 1,036%                        | 0,792                                    | 0,000 | 2,050 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br><i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 5.523   | 98,33         | 341.954.195,21          | 98,74         | 213  | 98,61         | 2.080.298,55            | 98,45         | 5.517   | 98,32         | 339.873.896,66          | 98,74         | 1,120%                        | 0,800                                    | 0,000 | 4,000 |
| <b>Total :</b>  | <b>5.617</b>  | <b>100,00</b> | <b>346.319.293,11</b>   | <b>100,00</b> | <b>216</b>   | <b>100,00</b> | <b>2.113.075,49</b>     | <b>100,00</b> | <b>5.611</b>  | <b>100,00</b> | <b>344.206.217,62</b>   | <b>100,00</b> |                               |  |       |       |
| Media Ponderada / <i>Weighted Average</i> :   |   |               |                         |               |  |               |                         |               |   |               |                         |               | 1,119%                        |  |       |       |
| Media Simple / <i>Average</i> :   |   |               | 61.655,56               |               |  |               | 9.782,76                |               |   |               | 61.344,90               |               | 1,175%                        |  |       |       |
| Mínimo / <i>Minimum</i> :   |   |               | 20,46                   |               |  |               | 27,12                   |               |   |               | 20,46                   |               | 0,128%                        |  |       |       |
| Máximo / <i>Maximum</i> :   |   |               | 572.124,75              |               |  |               | 104.667,93              |               |   |               | 572.124,75              |               | 4,167%                        |  |       |       |