

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 (PTCs)*

Fecha / *Date*: 31/03/2019

Divisa / *Currency*: EUR

| Indices de Referencia <i>Reference Indexes</i> | Saldo Vivo de Principal <i>Outstanding Principal Balance</i> | | | | Principal Vencido Impagado <i>Overdue Principal</i> | | | | Principal Pendiente Vencimiento <i>Outstanding Principal</i> | | | | Tipo Int. <i>Int. Rate</i> | Margen s/Indice <i>Margin o/Index</i> | | |
|---|---|---------------|-------------------------|---------------|--|---------------|-------------------------|---------------|---|---------------|-------------------------|---------------|-------------------------------|--|-------|-------|
| | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Med.Pond. <i>W. Avg.</i> | M.Pond. <i>W. Avg.</i> | Min. | Max. |
| Interés Variable <i>Floating Interest</i> | 4.489 | 100,00 | 223.614.245,48 | 100,00 | 125 | 100,00 | 1.729.612,39 | 100,00 | 4.486 | 100,00 | 221.884.633,09 | 100,00 | 0,632% | | | |
| EURIBOR/MIBOR a 1 año <i>1-year EURIBOR/MIBOR</i> | 81 | 1,80 | 2.852.573,62 | 1,28 | 2 | 1,60 | 9.973,56 | 0,58 | 81 | 1,81 | 2.842.600,06 | 1,28 | 0,595% | 0,755 | 0,000 | 1,750 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario) <i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 4.408 | 98,20 | 220.761.671,86 | 98,72 | 123 | 98,40 | 1.719.638,83 | 99,42 | 4.405 | 98,19 | 219.042.033,03 | 98,72 | 0,633% | 0,800 | 0,000 | 4,000 |
| Total : | 4.489 | 100,00 | 223.614.245,48 | 100,00 | 125 | 100,00 | 1.729.612,39 | 100,00 | 4.486 | 100,00 | 221.884.633,09 | 100,00 | | | | |
| Media Ponderada / <i>Weighted Average</i> : | | | | | | | | | | | | | 0,632% | | | |
| Media Simple / <i>Average</i> : | | | 49.813,82 | | | | 13.836,90 | | | | 49.461,58 | | 0,672% | | | |
| Mínimo / <i>Minimum</i> : | | | 48,29 | | | | 108,00 | | | | 48,29 | | 0,000% | | | |
| Máximo / <i>Maximum</i> : | | | 467.519,89 | | | | 110.186,83 | | | | 467.519,89 | | 3,820% | | | |