

## 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*: 31/12/2021

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/Índice<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>  | 3.625   | 100,00        | 151.677.806,35          | 100,00        | 94   | 100,00        | 2.068.599,20            | 100,00        | 3.618   | 100,00        | 149.609.207,15          | 100,00        | 0,304%                        |  |       |       |
| EURIBOR/MIBOR a 1 año<br><i>1-year EURIBOR/MIBOR</i>                                    | 64  | 1,77          | 1.764.440,25            | 1,16          | 1  | 1,06          | 20.474,67               | 0,99          | 64  | 1,77          | 1.743.965,58            | 1,17          | 0,261%                        | 0,751                                    | 0,350 | 1,500 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br><i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 3.561   | 98,23         | 149.913.366,10          | 98,84         | 93   | 98,94         | 2.048.124,53            | 99,01         | 3.554   | 98,23         | 147.865.241,57          | 98,83         | 0,305%                        | 0,798                                    | 0,000 | 4,000 |
| <b>Total :</b>  | <b>3.625</b>  | <b>100,00</b> | <b>151.677.806,35</b>   | <b>100,00</b> | <b>94</b>  | <b>100,00</b> | <b>2.068.599,20</b>     | <b>100,00</b> | <b>3.618</b>  | <b>100,00</b> | <b>149.609.207,15</b>   | <b>100,00</b> |                               |  |       |       |
| Media Ponderada / <i>Weighted Average</i> :   |   |               |                         |               |  |               |                         |               |   |               |                         |               | 0,304%                        |  |       |       |
| Media Simple / <i>Average</i> :   |   |               | 41.842,15               |               |  |               | 22.006,37               |               |   |               | 41.351,36               |               | 0,340%                        |  |       |       |
| Mínimo / <i>Minimum</i> :   |   |               | 56,74                   |               |  |               | 0,01                    |               |   |               | 56,74                   |               | 0,000%                        |  |       |       |
| Máximo / <i>Maximum</i> :   |   |               | 375.691,58              |               |  |               | 143.955,07              |               |   |               | 375.691,58              |               | 3,519%                        |  |       |       |

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.*