

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*: 31/08/2023

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/Indexe <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> | 2.994 | 100,00 | 109.598.957,61 | 100,00 | 84 | 100,00 | 1.958.406,36 | 100,00 | 2.985 | 100,00 | 107.640.551,25 | 100,00 | 3,814% | | | |
| EURIBOR/MIBOR a 1 año <i>1-year EURIBOR/MIBOR</i> | 39 | 1,30 | 954.246,99 | 0,87 | 1 | 1,19 | 459,93 | 0,02 | 39 | 1,31 | 953.787,06 | 0,89 | 4,260% | 0,771 | 0,500 | 1,000 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario) <i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 2.955 | 98,70 | 108.644.710,62 | 99,13 | 83 | 98,81 | 1.957.946,43 | 99,98 | 2.946 | 98,69 | 106.686.764,19 | 99,11 | 3,810% | 0,802 | 0,000 | 4,000 |
| Total : | 2.994 | 100,00 | 109.598.957,61 | 100,00 | 84 | 100,00 | 1.958.406,36 | 100,00 | 2.985 | 100,00 | 107.640.551,25 | 100,00 | | | | |
| Media Ponderada / <i>Weighted Average</i> : | | | | | | | | | | | | | 3,814% | | | |
| Media Simple / <i>Average</i> : | | | 36.606,20 | | | | 23.314,36 | | | | 36.060,49 | | 3,841% | | | |
| Mínimo / <i>Minimum</i> : | | | 76,07 | | | | 50,47 | | | | 76,07 | | 0,169% | | | |
| Máximo / <i>Maximum</i> : | | | 336.725,33 | | | | 163.968,93 | | | | 320.395,33 | | 7,862% | | | |

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.*