

## VALENCIA HIPOTECARIO 3 Fondo de Titulización de Activos

Cartera de Activos Titulizados / *Portfolio of Securitised Assets*

Distribución por Índices de Referencia / *Distribution by Reference Indexes*

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

Fecha / *Date*: 31/10/2023

Divisa / *Currency*: EUR

| Índices 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>                                            | 2.938                                                           | 100,00 | 106.124.623,34          | 100,00 | 85                                                     | 100,00 | 1.994.840,61            | 100,00 | 2.928                                                           | 100,00 | 104.129.782,73          | 100,00 | 4,174%                        |                                          |       |       |
| EURIBOR/MIBOR a 1 año<br><i>1-year EURIBOR/MIBOR</i>                                    | 39                                                              | 1,33   | 928.224,57              | 0,87   | 2                                                      | 2,35   | 1.186,60                | 0,06   | 39                                                              | 1,33   | 927.037,97              | 0,89   | 4,307%                        | 0,771                                    | 0,500 | 1,000 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br><i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 2.899                                                           | 98,67  | 105.196.398,77          | 99,13  | 83                                                     | 97,65  | 1.993.654,01            | 99,94  | 2.889                                                           | 98,67  | 103.202.744,76          | 99,11  | 4,173%                        | 0,802                                    | 0,000 | 4,000 |
| Total :                                                                                 | 2.938                                                           | 100,00 | 106.124.623,34          | 100,00 | 85                                                     | 100,00 | 1.994.840,61            | 100,00 | 2.928                                                           | 100,00 | 104.129.782,73          | 100,00 |                               |                                          |       |       |
| Media Ponderada / <i>Weighted Average</i> :                                             |                                                                 |        |                         |        |                                                        |        |                         |        |                                                                 |        |                         |        | 4,174%                        |                                          |       |       |
| Media Simple / <i>Average</i> :                                                         |                                                                 |        | 36.121,38               |        |                                                        |        | 23.468,71               |        |                                                                 |        | 35.563,45               |        | 4,206%                        |                                          |       |       |
| Mínimo / <i>Minimum</i> :                                                               |                                                                 |        | 63,11                   |        |                                                        |        | 70,15                   |        |                                                                 |        | 63,11                   |        | 0,169%                        |                                          |       |       |
| Máximo / <i>Maximum</i> :                                                               |                                                                 |        | 336.725,33              |        |                                                        |        | 165.937,38              |        |                                                                 |        | 315.676,89              |        | 8,149%                        |                                          |       |       |

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.*