

## VALENCIA HIPOTECARIO 3 Fondo de Titulización de Activos

### Cartera de Activos Titulizados / Portfolio of Securitised Assets

#### Distribución por Intervalos de Tipos de Interés Nominal Anual / Distribution by Nominal Annual Interest Rate Intervals

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

Fecha / Date: 31/10/2015

Divisa / Currency: EUR

| Intervalos de Tipos de Interés<br><i>Interest Rate Intervals</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 de Interés<br><i>% Interest Rate</i> |       |       |
|------------------------------------------------------------------|-------|-----------------------------------------------------------------|--------|------------------|--------|--------------------------------------------------------|--------|------------------|--------|-----------------------------------------------------------------|--------|------------------|--------|---------------------------------------------|-------|-------|
|                                                                  |       | Num.                                                            | %      | Importe / Amount | %      | Num.                                                   | %      | Importe / Amount | %      | Num.                                                            | %      | Importe / Amount | %      | Med.Pond.<br>W. Avg.                        | Min.  | Max.  |
| 0,000                                                            | 0,499 | 16                                                              | 0,28   | 1.975.038,84     | 0,56   | 12                                                     | 5,08   | 329.533,01       | 15,58  | 16                                                              | 0,28   | 1.645.505,83     | 0,47   | 0,296                                       | 0,161 | 0,480 |
| 0,500                                                            | 0,999 | 1.839                                                           | 32,33  | 138.311.894,68   | 38,98  | 42                                                     | 17,80  | 410.267,23       | 19,40  | 1.839                                                           | 32,37  | 137.901.627,45   | 39,10  | 0,875                                       | 0,567 | 0,998 |
| 1,000                                                            | 1,499 | 2.758                                                           | 48,49  | 161.436.963,78   | 45,50  | 137                                                    | 58,05  | 1.055.387,40     | 49,91  | 2.757                                                           | 48,52  | 160.381.576,38   | 45,47  | 1,138                                       | 1,000 | 1,488 |
| 1,500                                                            | 1,999 | 302                                                             | 5,31   | 11.607.344,16    | 3,27   | 24                                                     | 10,17  | 138.959,06       | 6,57   | 300                                                             | 5,28   | 11.468.385,10    | 3,25   | 1,612                                       | 1,500 | 1,999 |
| 2,000                                                            | 2,499 | 738                                                             | 12,97  | 39.564.729,62    | 11,15  | 15                                                     | 6,36   | 150.895,78       | 7,14   | 737                                                             | 12,97  | 39.413.833,84    | 11,18  | 2,012                                       | 2,000 | 2,462 |
| 2,500                                                            | 2,999 | 14                                                              | 0,25   | 806.243,97       | 0,23   | 4                                                      | 1,69   | 22.025,58        | 1,04   | 12                                                              | 0,21   | 784.218,39       | 0,22   | 2,723                                       | 2,579 | 2,985 |
| 3,000                                                            | 3,499 | 13                                                              | 0,23   | 659.998,66       | 0,19   | 2                                                      | 0,85   | 7.691,68         | 0,36   | 13                                                              | 0,23   | 652.306,98       | 0,18   | 3,094                                       | 3,000 | 3,362 |
| 3,500                                                            | 3,999 | 6                                                               | 0,11   | 348.239,42       | 0,10   | 0                                                      | 0,00   | 0,00             | 0,00   | 6                                                               | 0,11   | 348.239,42       | 0,10   | 3,703                                       | 3,500 | 3,829 |
| 4,000                                                            | 4,499 | 2                                                               | 0,04   | 85.444,54        | 0,02   | 0                                                      | 0,00   | 0,00             | 0,00   | 2                                                               | 0,04   | 85.444,54        | 0,02   | 4,166                                       | 4,165 | 4,167 |
| Total :                                                          |       | 5.688                                                           | 100,00 | 354.795.897,67   | 100,00 | 236                                                    | 100,00 | 2.114.759,74     | 100,00 | 5.682                                                           | 100,00 | 352.681.137,93   | 100,00 |                                             |       |       |
| Media Ponderada / <i>Weighted Average</i> :                      |       |                                                                 |        |                  |        |                                                        |        |                  |        |                                                                 |        |                  |        | 1,155                                       |       |       |
| Media Simple / <i>Average</i> :                                  |       |                                                                 |        | 62.376,21        |        | 8.960,85                                               |        |                  |        | 62.069,89                                                       |        |                  |        | 1,211                                       |       |       |
| Mínimo / <i>Minimum</i> :                                        |       |                                                                 |        | 125,39           |        | 12,45                                                  |        |                  |        | 125,39                                                          |        |                  |        | 0,161                                       |       |       |
| Máximo / <i>Maximum</i> :                                        |       |                                                                 |        | 577.304,65       |        | 101.718,68                                             |        |                  |        | 577.304,65                                                      |        |                  |        | 4,167                                       |       |       |