

## 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 (PTCs)*

Fecha / *Date*: 31/12/2020

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 / <i>Amount</i> | %             | Num.   | %             | Importe / <i>Amount</i> | %             | Num.  | %             | Importe / <i>Amount</i> | %             | Med.Pond.<br><i>W. Avg.</i>                 | Min.  | Max.  |
| 0,000 0,499  | 1.968   | 50,23         | 100.654.154,11          | 57,04         | 33   | 35,87         | 912.628,00              | 46,85         | 1.968   | 50,29         | 99.741.526,11           | 57,16         | 0,365                                       | 0,000 | 0,499 |
| 0,500 0,999  | 1.804   | 46,04         | 71.293.778,95           | 40,40         | 47   | 51,09         | 868.144,23              | 44,57         | 1.801   | 46,03         | 70.425.634,72           | 40,36         | 0,678                                       | 0,503 | 0,997 |
| 1,000 1,499  | 98  | 2,50          | 2.742.786,31            | 1,55          | 6  | 6,52          | 86.716,98               | 4,45          | 98  | 2,50          | 2.656.069,33            | 1,52          | 1,178                                       | 1,000 | 1,497 |
| 1,500 1,999  | 24  | 0,61          | 833.714,22              | 0,47          | 3  | 3,26          | 32.866,23               | 1,69          | 23  | 0,59          | 800.847,99              | 0,46          | 1,703                                       | 1,534 | 1,984 |
| 2,000 2,499  | 13  | 0,33          | 539.444,29              | 0,31          | 2  | 2,17          | 43.666,23               | 2,24          | 13  | 0,33          | 495.778,06              | 0,28          | 2,308                                       | 2,000 | 2,497 |
| 2,500 2,999  | 5   | 0,13          | 119.982,60              | 0,07          | 1  | 1,09          | 3.893,06                | 0,20          | 4   | 0,10          | 116.089,54              | 0,07          | 2,757                                       | 2,585 | 2,919 |
| 3,000 3,499  | 4   | 0,10          | 226.898,22              | 0,13          | 0  | 0,00          | 0,00                    | 0,00          | 4   | 0,10          | 226.898,22              | 0,13          | 3,223                                       | 3,097 | 3,392 |
| 3,500 3,999  | 2   | 0,05          | 46.062,57               | 0,03          | 0  | 0,00          | 0,00                    | 0,00          | 2   | 0,05          | 46.062,57               | 0,03          | 3,796                                       | 3,721 | 3,919 |
| <b>Total :</b>   | <b>3.918</b>  | <b>100,00</b> | <b>176.456.821,27</b>   | <b>100,00</b> | <b>92</b>  | <b>100,00</b> | <b>1.947.914,73</b>     | <b>100,00</b> | <b>3.913</b>  | <b>100,00</b> | <b>174.508.906,54</b>   | <b>100,00</b> |   |       |       |
| <b>Media Ponderada / <i>Weighted Average</i> :</b>               |   |               |                         |               |  |               |                         |               |   |               |                         |               | <b>0,522</b>                                |       |       |
| <b>Media Simple / <i>Average</i> :</b>                           |   |               | <b>45.037,47</b>        |               |  |               | <b>21.172,99</b>        |               |   |               | <b>44.597,22</b>        |               | <b>0,562</b>                                |       |       |
| <b>Mínimo / <i>Minimum</i> :</b>                                 |   |               | <b>38,68</b>            |               |  |               | <b>130,07</b>           |               |   |               | <b>38,68</b>            |               | <b>0,000</b>                                |       |       |
| <b>Máximo / <i>Maximum</i> :</b>                                 |   |               | <b>409.416,29</b>       |               |  |               | <b>131.675,71</b>       |               |   |               | <b>409.416,29</b>       |               | <b>3,919</b>                                |       |       |