

## 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: 30/06/2023

Divisa / Currency: EUR

| Intervalos de Tipos de Interés<br>Interest Rate Intervals |       | Saldo Vivo de Principal<br>Outstanding Principal Balance |        |                  |        | Principal Vencido Impagado<br>Overdue Principal |        |                  |        | Principal Pendiente Vencimiento<br>Outstanding Principal |        |                  |        | % Tipo de Interés<br>% Interest Rate |       |       |
|-----------------------------------------------------------|-------|----------------------------------------------------------|--------|------------------|--------|-------------------------------------------------|--------|------------------|--------|----------------------------------------------------------|--------|------------------|--------|--------------------------------------|-------|-------|
|                                                           |       | Num.                                                     | %      | Importe / Amount | %      | Num.                                            | %      | Importe / Amount | %      | Num.                                                     | %      | Importe / Amount | %      | Med.Pond.<br>W. Avg.                 | Min.  | Max.  |
| 0,000                                                     | 0,499 | 1                                                        | 0,03   | 42.689,21        | 0,04   | 1                                               | 1,18   | 42.689,21        | 2,22   | 0                                                        | 0,00   | 0,00             | 0,00   | 0,000                                | 0,169 | 0,169 |
| 0,500                                                     | 0,999 | 60                                                       | 1,96   | 2.132.495,94     | 1,88   | 6                                               | 7,06   | 133.132,16       | 6,93   | 55                                                       | 1,80   | 1.999.363,78     | 1,80   | 0,883                                | 0,515 | 0,987 |
| 1,000                                                     | 1,499 | 238                                                      | 7,76   | 8.127.008,73     | 7,18   | 2                                               | 2,35   | 163.659,69       | 8,52   | 238                                                      | 7,78   | 7.963.349,04     | 7,16   | 1,173                                | 1,037 | 1,492 |
| 1,500                                                     | 1,999 | 608                                                      | 19,82  | 22.856.660,85    | 20,20  | 19                                              | 22,35  | 499.371,12       | 25,99  | 606                                                      | 19,81  | 22.357.289,73    | 20,10  | 1,744                                | 1,502 | 1,999 |
| 2,000                                                     | 2,499 | 103                                                      | 3,36   | 3.006.395,10     | 2,66   | 5                                               | 5,88   | 41.300,12        | 2,15   | 103                                                      | 3,37   | 2.965.094,98     | 2,67   | 2,198                                | 2,000 | 2,499 |
| 2,500                                                     | 2,999 | 152                                                      | 4,95   | 5.747.255,67     | 5,08   | 4                                               | 4,71   | 32.156,98        | 1,67   | 151                                                      | 4,94   | 5.715.098,69     | 5,14   | 2,916                                | 2,723 | 2,999 |
| 3,000                                                     | 3,499 | 373                                                      | 12,16  | 15.247.992,89    | 13,48  | 5                                               | 5,88   | 46.431,50        | 2,42   | 373                                                      | 12,19  | 15.201.561,39    | 13,67  | 3,316                                | 3,033 | 3,483 |
| 3,500                                                     | 3,999 | 540                                                      | 17,60  | 20.553.553,33    | 18,17  | 13                                              | 15,29  | 424.668,46       | 22,10  | 540                                                      | 17,65  | 20.128.884,87    | 18,10  | 3,702                                | 3,508 | 3,987 |
| 4,000                                                     | 4,499 | 668                                                      | 21,77  | 25.462.963,76    | 22,51  | 16                                              | 18,82  | 330.290,66       | 17,19  | 668                                                      | 21,84  | 25.132.673,10    | 22,60  | 4,220                                | 4,018 | 4,497 |
| 4,500                                                     | 4,999 | 288                                                      | 9,39   | 8.943.710,54     | 7,91   | 12                                              | 14,12  | 162.773,33       | 8,47   | 288                                                      | 9,41   | 8.780.937,21     | 7,90   | 4,612                                | 4,501 | 4,992 |
| 5,000                                                     | 5,499 | 24                                                       | 0,78   | 513.510,65       | 0,45   | 1                                               | 1,18   | 13.661,13        | 0,71   | 24                                                       | 0,78   | 499.849,52       | 0,45   | 5,160                                | 5,007 | 5,478 |
| 5,500                                                     | 5,999 | 4                                                        | 0,13   | 69.369,66        | 0,06   | 0                                               | 0,00   | 0,00             | 0,00   | 4                                                        | 0,13   | 69.369,66        | 0,06   | 5,706                                | 5,534 | 5,897 |
| 6,000                                                     | 6,499 | 5                                                        | 0,16   | 262.663,37       | 0,23   | 1                                               | 1,18   | 31.194,51        | 1,62   | 5                                                        | 0,16   | 231.468,86       | 0,21   | 6,142                                | 6,034 | 6,257 |
| 6,500                                                     | 6,999 | 2                                                        | 0,07   | 122.623,54       | 0,11   | 0                                               | 0,00   | 0,00             | 0,00   | 2                                                        | 0,07   | 122.623,54       | 0,11   | 6,548                                | 6,518 | 6,687 |
| 7,000                                                     | 7,499 | 2                                                        | 0,07   | 45.292,88        | 0,04   | 0                                               | 0,00   | 0,00             | 0,00   | 2                                                        | 0,07   | 45.292,88        | 0,04   | 7,156                                | 7,034 | 7,257 |
| Total :                                                   |       | 3.068                                                    | 100,00 | 113.134.186,12   | 100,00 | 85                                              | 100,00 | 1.921.328,87     | 100,00 | 3.059                                                    | 100,00 | 111.212.857,25   | 100,00 |                                      |       |       |
| Media Ponderada / Weighted Average :                      |       |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 3,150                                |       |       |
| Media Simple / Average :                                  |       |                                                          |        | 36.875,55        |        | 22.603,87                                       |        |                  |        | 36.355,95                                                |        |                  |        | 3,149                                |       |       |
| Mínimo / Minimum :                                        |       |                                                          |        | 37,59            |        | 75,56                                           |        |                  |        | 37,59                                                    |        |                  |        | 0,169                                |       |       |
| Máximo / Maximum :                                        |       |                                                          |        | 336.725,33       |        | 162.004,57                                      |        |                  |        | 325.839,79                                               |        |                  |        | 7,257                                |       |       |