

## HIPOCAT 7 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 (PHs/CTHs) / *Residential mortgage loans*

Fecha / *Date*: 31/12/2017

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>                                            | 4.586                                                           | 100,00 | 246.556.371,14          | 100,00 | 562                                                    | 100,00 | 466.871,68              | 100,00 | 4.583                                                           | 100,00 | 246.089.499,46          | 100,00 | 1,539%                        |                                          |       |       |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br><i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 2.034                                                           | 44,35  | 120.621.522,52          | 48,92  | 174                                                    | 30,96  | 127.491,95              | 27,31  | 2.034                                                           | 44,38  | 120.494.030,57          | 48,96  | 0,770%                        | 0,897                                    | 0,450 | 2,000 |
| M. Hipotecario Conjunto de Entidades<br><i>Mortgage Market: All Institutions</i>        | 2.552                                                           | 55,65  | 125.934.848,62          | 51,08  | 388                                                    | 69,04  | 339.379,73              | 72,69  | 2.549                                                           | 55,62  | 125.595.468,89          | 51,04  | 2,277%                        | 0,372                                    | 0,037 | 1,610 |
| Total :                                                                                 | 4.586                                                           | 100,00 | 246.556.371,14          | 100,00 | 562                                                    | 100,00 | 466.871,68              | 100,00 | 4.583                                                           | 100,00 | 246.089.499,46          | 100,00 |                               |                                          |       |       |
| Media Ponderada / <i>Weighted Average</i> :                                             |                                                                 |        |                         |        |                                                        |        |                         |        |                                                                 |        |                         |        | 1,539%                        |                                          |       |       |
| Media Simple / <i>Average</i> :                                                         |                                                                 |        | 53.762,84               |        |                                                        |        | 830,73                  |        |                                                                 |        | 53.696,16               |        | 1,625%                        |                                          |       |       |
| Mínimo / <i>Minimum</i> :                                                               |                                                                 |        | 40,49                   |        |                                                        |        | 2,87                    |        |                                                                 |        | 40,49                   |        | 0,320%                        |                                          |       |       |
| Máximo / <i>Maximum</i> :                                                               |                                                                 |        | 242.194,61              |        |                                                        |        | 46.631,91               |        |                                                                 |        | 230.027,98              |        | 3,483%                        |                                          |       |       |