

# HIPOCAT 9 Fondo de Titulización de Activos

## Cartera de Activos Titulizados / Portfolio of Securitised Assets

### Distribución por Intervalos de Relación Principal actual / Valor de Tasación (%CLTV) / Distribution by current Loan-to-Value Ratio (% CLTV) Intervals

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

Fecha / Date: 31/12/2022

Divisa / Currency : EUR

| Intervalos de %CLTV<br>%CLTV Intervals |        | Saldo Vivo de Principal<br>Outstanding Principal Balance |        |                  |        | Principal Vencido Impagado<br>Overdue Principal |        |                  |        | Principal Pendiente Vencimiento<br>Outstanding Principal |        |                  |        | %CLTV Media Ponderada<br>Weighted Average % CLTV |          |
|----------------------------------------|--------|----------------------------------------------------------|--------|------------------|--------|-------------------------------------------------|--------|------------------|--------|----------------------------------------------------------|--------|------------------|--------|--------------------------------------------------|----------|
|                                        |        | Num.                                                     | %      | Importe / Amount | %      | Num.                                            | %      | Importe / Amount | %      | Num.                                                     | %      | Importe / Amount | %      | SVP / OPB                                        | PPV / OP |
| 0,01                                   | 5,00   | 180                                                      | 8,56   | 1.478.611,94     | 1,32   | 16                                              | 12,80  | 319.550,45       | 53,59  | 175                                                      | 8,34   | 1.159.061,49     | 1,04   | 14,845                                           | 3,485    |
| 5,01                                   | 10,00  | 173                                                      | 8,23   | 3.150.371,85     | 2,81   | 7                                               | 5,60   | 6.450,34         | 1,08   | 173                                                      | 8,25   | 3.143.921,51     | 2,82   | 7,818                                            | 7,798    |
| 10,01                                  | 15,00  | 186                                                      | 8,84   | 5.514.590,45     | 4,93   | 12                                              | 9,60   | 87.336,78        | 14,65  | 186                                                      | 8,87   | 5.427.253,67     | 4,87   | 13,655                                           | 13,130   |
| 15,01                                  | 20,00  | 193                                                      | 9,18   | 7.554.724,54     | 6,75   | 9                                               | 7,20   | 4.561,44         | 0,77   | 193                                                      | 9,20   | 7.550.163,10     | 6,78   | 17,768                                           | 17,756   |
| 20,01                                  | 25,00  | 205                                                      | 9,75   | 9.997.796,46     | 8,93   | 10                                              | 8,00   | 11.964,04        | 2,01   | 205                                                      | 9,77   | 9.985.832,42     | 8,97   | 22,566                                           | 22,541   |
| 25,01                                  | 30,00  | 195                                                      | 9,27   | 11.153.173,09    | 9,96   | 12                                              | 9,60   | 10.039,73        | 1,68   | 195                                                      | 9,29   | 11.143.133,36    | 10,01  | 27,638                                           | 27,611   |
| 30,01                                  | 35,00  | 206                                                      | 9,80   | 14.224.163,94    | 12,71  | 11                                              | 8,80   | 10.845,97        | 1,82   | 206                                                      | 9,82   | 14.213.317,97    | 12,77  | 32,692                                           | 32,667   |
| 35,01                                  | 40,00  | 227                                                      | 10,79  | 15.925.314,92    | 14,23  | 11                                              | 8,80   | 16.830,83        | 2,82   | 227                                                      | 10,82  | 15.908.484,09    | 14,29  | 37,471                                           | 37,422   |
| 40,01                                  | 45,00  | 156                                                      | 7,42   | 12.125.999,50    | 10,83  | 10                                              | 8,00   | 109.023,81       | 18,29  | 156                                                      | 7,44   | 12.016.975,69    | 10,79  | 43,086                                           | 42,540   |
| 45,01                                  | 50,00  | 128                                                      | 6,09   | 10.101.548,45    | 9,02   | 9                                               | 7,20   | 7.852,62         | 1,32   | 128                                                      | 6,10   | 10.093.695,83    | 9,07   | 47,573                                           | 47,534   |
| 50,01                                  | 55,00  | 94                                                       | 4,47   | 7.610.366,51     | 6,80   | 9                                               | 7,20   | 6.746,42         | 1,13   | 94                                                       | 4,48   | 7.603.620,09     | 6,83   | 52,148                                           | 52,101   |
| 55,01                                  | 60,00  | 51                                                       | 2,43   | 4.211.378,40     | 3,76   | 2                                               | 1,60   | 1.075,25         | 0,18   | 51                                                       | 2,43   | 4.210.303,15     | 3,78   | 57,459                                           | 57,444   |
| 60,01                                  | 65,00  | 42                                                       | 2,00   | 3.464.140,24     | 3,09   | 2                                               | 1,60   | 1.313,29         | 0,22   | 42                                                       | 2,00   | 3.462.826,95     | 3,11   | 62,244                                           | 62,221   |
| 65,01                                  | 70,00  | 21                                                       | 1,00   | 1.589.402,14     | 1,42   | 1                                               | 0,80   | 446,79           | 0,07   | 21                                                       | 1,00   | 1.588.955,35     | 1,43   | 66,576                                           | 66,558   |
| 70,01                                  | 75,00  | 14                                                       | 0,67   | 1.170.310,61     | 1,05   | 1                                               | 0,80   | 360,45           | 0,06   | 14                                                       | 0,67   | 1.169.950,16     | 1,05   | 72,370                                           | 72,347   |
| 75,01                                  | 80,00  | 13                                                       | 0,62   | 1.081.056,76     | 0,97   | 2                                               | 1,60   | 1.369,08         | 0,23   | 13                                                       | 0,62   | 1.079.687,68     | 0,97   | 77,436                                           | 77,338   |
| 80,01                                  | 85,00  | 8                                                        | 0,38   | 734.051,96       | 0,66   | 0                                               | 0,00   | 0,00             | 0,00   | 8                                                        | 0,38   | 734.051,96       | 0,66   | 82,074                                           | 82,074   |
| 85,01                                  | 90,00  | 3                                                        | 0,14   | 246.313,01       | 0,22   | 0                                               | 0,00   | 0,00             | 0,00   | 3                                                        | 0,14   | 246.313,01       | 0,22   | 87,343                                           | 87,343   |
| 90,01                                  | 95,00  | 3                                                        | 0,14   | 249.495,23       | 0,22   | 1                                               | 0,80   | 471,64           | 0,08   | 3                                                        | 0,14   | 249.023,59       | 0,22   | 93,555                                           | 93,390   |
| 100,01                                 | 105,00 | 1                                                        | 0,05   | 101.191,04       | 0,09   | 0                                               | 0,00   | 0,00             | 0,00   | 1                                                        | 0,05   | 101.191,04       | 0,09   | 101,908                                          | 101,908  |
| 105,01                                 | 110,00 | 2                                                        | 0,10   | 167.608,57       | 0,15   | 0                                               | 0,00   | 0,00             | 0,00   | 2                                                        | 0,10   | 167.608,57       | 0,15   | 106,712                                          | 106,712  |
| 110,01                                 | 115,00 | 1                                                        | 0,05   | 26.513,27        | 0,02   | 0                                               | 0,00   | 0,00             | 0,00   | 1                                                        | 0,05   | 26.513,27        | 0,02   | 113,131                                          | 113,131  |
| 115,01                                 | 120,00 | 1                                                        | 0,05   | 51.830,51        | 0,05   | 0                                               | 0,00   | 0,00             | 0,00   | 1                                                        | 0,05   | 51.830,51        | 0,05   | 115,564                                          | 115,564  |
| Total :                                |        | 2.103                                                    | 100,00 | 111.929.953,39   | 100,00 | 125                                             | 100,00 | 596.238,93       | 100,00 | 2.098                                                    | 100,00 | 111.333.714,46   | 100,00 |                                                  |          |
| Media Ponderada / Weighted Average :   |        |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 36,860                                           | 36,708   |
| Media Simple / Average :               |        |                                                          |        | 53.223,94        |        |                                                 |        | 4.769,91         |        |                                                          |        | 53.066,59        |        | 29,199                                           | 29,041   |
| Mínimo / Minimum :                     |        |                                                          |        | 248,00           |        |                                                 |        | 32,92            |        |                                                          |        | 113,18           |        | 0,203                                            | 0,080    |
| Máximo / Maximum :                     |        |                                                          |        | 297.581,49       |        |                                                 |        | 133.623,25       |        |                                                          |        | 297.581,49       |        | 115,564                                          | 115,564  |