

# HIPOCAT 10 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   | 214                                                      | 7,21 | 2.959.338,65     | 1,78 | 26                                              | 9,85  | 1.618.425,25     | 81,24 | 197                                                      | 6,68 | 1.340.913,40     | 0,82 | 41,791                                           | 3,524    |
| 5,01                                   | 10,00  | 227                                                      | 7,65 | 3.551.318,05     | 2,14 | 10                                              | 3,79  | 3.652,89         | 0,18  | 227                                                      | 7,69 | 3.547.665,16     | 2,17 | 7,716                                            | 7,709    |
| 10,01                                  | 15,00  | 224                                                      | 7,55 | 6.377.440,83     | 3,85 | 23                                              | 8,71  | 19.204,20        | 0,96  | 224                                                      | 7,59 | 6.358.236,63     | 3,88 | 12,910                                           | 12,867   |
| 15,01                                  | 20,00  | 247                                                      | 8,32 | 9.112.685,05     | 5,50 | 20                                              | 7,58  | 45.674,25        | 2,29  | 247                                                      | 8,37 | 9.067.010,80     | 5,53 | 17,822                                           | 17,684   |
| 20,01                                  | 25,00  | 270                                                      | 9,10 | 11.880.403,97    | 7,17 | 17                                              | 6,44  | 10.986,94        | 0,55  | 270                                                      | 9,15 | 11.869.417,03    | 7,25 | 22,717                                           | 22,696   |
| 25,01                                  | 30,00  | 263                                                      | 8,86 | 13.853.015,41    | 8,35 | 17                                              | 6,44  | 20.261,22        | 1,02  | 263                                                      | 8,91 | 13.832.754,19    | 8,44 | 27,386                                           | 27,337   |
| 30,01                                  | 35,00  | 250                                                      | 8,42 | 14.594.740,62    | 8,80 | 27                                              | 10,23 | 35.339,46        | 1,77  | 250                                                      | 8,47 | 14.559.401,16    | 8,89 | 32,639                                           | 32,546   |
| 35,01                                  | 40,00  | 196                                                      | 6,60 | 13.345.213,45    | 8,05 | 17                                              | 6,44  | 43.397,36        | 2,18  | 196                                                      | 6,64 | 13.301.816,09    | 8,12 | 37,800                                           | 37,632   |
| 40,01                                  | 45,00  | 200                                                      | 6,74 | 14.949.588,69    | 9,02 | 20                                              | 7,58  | 37.487,37        | 1,88  | 200                                                      | 6,78 | 14.912.101,32    | 9,10 | 42,740                                           | 42,598   |
| 45,01                                  | 50,00  | 172                                                      | 5,80 | 13.156.762,59    | 7,94 | 13                                              | 4,92  | 20.738,17        | 1,04  | 172                                                      | 5,83 | 13.136.024,42    | 8,02 | 47,635                                           | 47,550   |
| 50,01                                  | 55,00  | 180                                                      | 6,06 | 15.315.428,23    | 9,24 | 19                                              | 7,20  | 25.610,29        | 1,29  | 180                                                      | 6,10 | 15.289.817,94    | 9,33 | 52,558                                           | 52,464   |
| 55,01                                  | 60,00  | 126                                                      | 4,25 | 10.735.222,02    | 6,47 | 19                                              | 7,20  | 24.340,10        | 1,22  | 126                                                      | 4,27 | 10.710.881,92    | 6,54 | 57,630                                           | 57,492   |
| 60,01                                  | 65,00  | 115                                                      | 3,87 | 10.174.191,40    | 6,14 | 10                                              | 3,79  | 42.019,24        | 2,11  | 115                                                      | 3,90 | 10.132.172,16    | 6,19 | 63,031                                           | 62,579   |
| 65,01                                  | 70,00  | 64                                                       | 2,16 | 5.251.782,49     | 3,17 | 5                                               | 1,89  | 2.937,54         | 0,15  | 64                                                       | 2,17 | 5.248.844,95     | 3,20 | 67,381                                           | 67,344   |
| 70,01                                  | 75,00  | 54                                                       | 1,82 | 4.695.195,33     | 2,83 | 3                                               | 1,14  | 9.198,20         | 0,46  | 54                                                       | 1,83 | 4.685.997,13     | 2,86 | 72,681                                           | 72,528   |
| 75,01                                  | 80,00  | 47                                                       | 1,58 | 4.210.160,87     | 2,54 | 4                                               | 1,52  | 20.261,10        | 1,02  | 47                                                       | 1,59 | 4.189.899,77     | 2,56 | 77,537                                           | 77,109   |
| 80,01                                  | 85,00  | 23                                                       | 0,77 | 2.185.795,77     | 1,32 | 1                                               | 0,38  | 481,44           | 0,02  | 23                                                       | 0,78 | 2.185.314,33     | 1,33 | 82,287                                           | 82,269   |
| 85,01                                  | 90,00  | 26                                                       | 0,88 | 2.459.743,32     | 1,48 | 1                                               | 0,38  | 699,53           | 0,04  | 26                                                       | 0,88 | 2.459.043,79     | 1,50 | 87,563                                           | 87,537   |
| 90,01                                  | 95,00  | 14                                                       | 0,47 | 1.413.600,82     | 0,85 | 3                                               | 1,14  | 1.666,25         | 0,08  | 14                                                       | 0,47 | 1.411.934,57     | 0,86 | 92,037                                           | 91,929   |
| 95,01                                  | 100,00 | 13                                                       | 0,44 | 1.278.083,30     | 0,77 | 1                                               | 0,38  | 656,01           | 0,03  | 13                                                       | 0,44 | 1.277.427,29     | 0,78 | 97,318                                           | 97,269   |
| 100,01                                 | 105,00 | 13                                                       | 0,44 | 1.337.902,14     | 0,81 | 1                                               | 0,38  | 630,07           | 0,03  | 13                                                       | 0,44 | 1.337.272,07     | 0,82 | 102,712                                          | 102,663  |
| 105,01                                 | 110,00 | 13                                                       | 0,44 | 1.329.712,41     | 0,80 | 1                                               | 0,38  | 641,66           | 0,03  | 13                                                       | 0,44 | 1.329.070,75     | 0,81 | 108,044                                          | 107,994  |
| 110,01                                 | 115,00 | 4                                                        | 0,13 | 419.913,46       | 0,25 | 2                                               | 0,76  | 1.817,59         | 0,09  | 4                                                        | 0,14 | 418.095,87       | 0,26 | 111,565                                          | 111,070  |
| 115,01                                 | 120,00 | 3                                                        | 0,10 | 311.085,20       | 0,19 | 1                                               | 0,38  | 663,20           | 0,03  | 3                                                        | 0,10 | 310.422,00       | 0,19 | 118,360                                          | 118,101  |
| 120,01                                 | 125,00 | 2                                                        | 0,07 | 223.592,93       | 0,13 | 1                                               | 0,38  | 599,12           | 0,03  | 2                                                        | 0,07 | 222.993,81       | 0,14 | 121,328                                          | 120,997  |
| 125,01                                 | 130,00 | 1                                                        | 0,03 | 133.939,98       | 0,08 | 1                                               | 0,38  | 4.677,49         | 0,23  | 1                                                        | 0,03 | 129.262,49       | 0,08 | 130,691                                          | 126,127  |
| 130,01                                 | 135,00 | 3                                                        | 0,10 | 182.175,56       | 0,11 | 1                                               | 0,38  | 194,03           | 0,01  | 3                                                        | 0,10 | 181.981,53       | 0,11 | 133,948                                          | 133,811  |
| 135,01                                 | 140,00 | 1                                                        | 0,03 | 116.342,26       | 0,07 | 0                                               | 0,00  | 0,00             | 0,00  | 1                                                        | 0,03 | 116.342,26       | 0,07 | 136,188                                          | 136,188  |
| 150,01                                 | 155,00 | 1                                                        | 0,03 | 81.682,59        | 0,05 | 0                                               | 0,00  | 0,00             | 0,00  | 1                                                        | 0,03 | 81.682,59        | 0,05 | 150,498                                          | 150,498  |
| 165,01                                 | 170,00 | 1                                                        | 0,03 | 93.024,94        | 0,06 | 0                                               | 0,00  | 0,00             | 0,00  | 1                                                        | 0,03 | 93.024,94        | 0,06 | 165,495                                          | 165,495  |

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|---------------------------------------------|--------|-----------------------------------------------------------------|--------|------------------|--------|--------------------------------------------------------|--------|------------------|--------|-----------------------------------------------------------------|--------|------------------|--------|---------------------------------------------------------|----------|
|                                             |        | Num.                                                            | %      | Importe / Amount | %      | Num.                                                   | %      | Importe / Amount | %      | Num.                                                            | %      | Importe / Amount | %      | SVP / OPB                                               | PPV / OP |
| 170,01                                      | 175,00 | 1                                                               | 0,03   | 76.315,89        | 0,05   | 0                                                      | 0,00   | 0,00             | 0,00   | 1                                                               | 0,03   | 76.315,89        | 0,05   | 170,405                                                 | 170,405  |
| Total :                                     |        | 2.968                                                           | 100,00 | 165.805.398,22   | 100,00 | 264                                                    | 100,00 | 1.992.259,97     | 100,00 | 2.951                                                           | 100,00 | 163.813.138,25   | 100,00 |                                                         |          |
| Media Ponderada / <i>Weighted Average</i> : |        |                                                                 |        |                  |        |                                                        |        |                  |        |                                                                 |        |                  |        | 45,343                                                  | 44,939   |
| Media Simple / <i>Average</i> :             |        |                                                                 |        | 55.864,35        |        |                                                        |        | 7.546,44         |        |                                                                 |        | 55.511,06        |        | 34,876                                                  | 34,452   |
| Mínimo / <i>Minimum</i> :                   |        |                                                                 |        | 108,04           |        |                                                        |        | 72,46            |        |                                                                 |        | 108,04           |        | 0,173                                                   | 0,173    |
| Máximo / <i>Maximum</i> :                   |        |                                                                 |        | 403.421,92       |        |                                                        |        | 403.421,92       |        |                                                                 |        | 299.461,45       |        | 170,405                                                 | 170,405  |