

# 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: 31/03/2024

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   | 243                                                      | 9,14  | 2.354.522,72     | 1,74 | 22                                              | 8,56  | 983.468,38       | 75,47 | 234                                                      | 8,83  | 1.371.054,34     | 1,02 | 33,637                                           | 3,381    |
| 5,01                                   | 10,00  | 192                                                      | 7,22  | 3.062.542,04     | 2,26 | 16                                              | 6,23  | 14.667,56        | 1,13  | 192                                                      | 7,25  | 3.047.874,48     | 2,28 | 7,829                                            | 7,777    |
| 10,01                                  | 15,00  | 224                                                      | 8,42  | 6.655.788,12     | 4,92 | 17                                              | 6,61  | 19.780,06        | 1,52  | 224                                                      | 8,45  | 6.636.008,06     | 4,95 | 12,989                                           | 12,914   |
| 15,01                                  | 20,00  | 248                                                      | 9,33  | 8.357.512,63     | 6,18 | 28                                              | 10,89 | 33.072,17        | 2,54  | 248                                                      | 9,36  | 8.324.440,46     | 6,21 | 17,699                                           | 17,604   |
| 20,01                                  | 25,00  | 288                                                      | 10,83 | 12.707.337,94    | 9,39 | 22                                              | 8,56  | 24.363,99        | 1,87  | 288                                                      | 10,87 | 12.682.973,95    | 9,47 | 22,696                                           | 22,632   |
| 25,01                                  | 30,00  | 231                                                      | 8,69  | 11.706.805,89    | 8,65 | 26                                              | 10,12 | 10.782,06        | 0,83  | 231                                                      | 8,72  | 11.696.023,83    | 8,73 | 27,481                                           | 27,455   |
| 30,01                                  | 35,00  | 215                                                      | 8,09  | 12.744.663,74    | 9,42 | 19                                              | 7,39  | 24.023,62        | 1,84  | 215                                                      | 8,11  | 12.720.640,12    | 9,50 | 32,522                                           | 32,460   |
| 35,01                                  | 40,00  | 179                                                      | 6,73  | 11.896.042,38    | 8,79 | 19                                              | 7,39  | 87.134,48        | 6,69  | 179                                                      | 6,75  | 11.808.907,90    | 8,81 | 37,902                                           | 37,506   |
| 40,01                                  | 45,00  | 176                                                      | 6,62  | 12.375.320,27    | 9,15 | 16                                              | 6,23  | 25.547,87        | 1,96  | 176                                                      | 6,64  | 12.349.772,40    | 9,22 | 42,309                                           | 42,199   |
| 45,01                                  | 50,00  | 169                                                      | 6,36  | 13.143.511,89    | 9,72 | 15                                              | 5,84  | 9.292,67         | 0,71  | 169                                                      | 6,38  | 13.134.219,22    | 9,80 | 47,462                                           | 47,427   |
| 50,01                                  | 55,00  | 132                                                      | 4,96  | 10.397.520,25    | 7,69 | 17                                              | 6,61  | 13.328,51        | 1,02  | 132                                                      | 4,98  | 10.384.191,74    | 7,75 | 52,451                                           | 52,382   |
| 55,01                                  | 60,00  | 107                                                      | 4,02  | 8.485.815,23     | 6,27 | 9                                               | 3,50  | 5.925,63         | 0,45  | 107                                                      | 4,04  | 8.479.889,60     | 6,33 | 57,466                                           | 57,425   |
| 60,01                                  | 65,00  | 62                                                       | 2,33  | 4.687.169,36     | 3,46 | 8                                               | 3,11  | 4.792,51         | 0,37  | 62                                                       | 2,34  | 4.682.376,85     | 3,50 | 62,252                                           | 62,188   |
| 65,01                                  | 70,00  | 51                                                       | 1,92  | 4.404.399,68     | 3,26 | 4                                               | 1,56  | 16.960,94        | 1,30  | 51                                                       | 1,92  | 4.387.438,74     | 3,27 | 67,831                                           | 67,534   |
| 70,01                                  | 75,00  | 39                                                       | 1,47  | 3.001.638,13     | 2,22 | 4                                               | 1,56  | 2.755,12         | 0,21  | 39                                                       | 1,47  | 2.998.883,01     | 2,24 | 72,585                                           | 72,520   |
| 75,01                                  | 80,00  | 23                                                       | 0,86  | 2.121.202,17     | 1,57 | 2                                               | 0,78  | 18.858,51        | 1,45  | 23                                                       | 0,87  | 2.102.343,66     | 1,57 | 78,660                                           | 77,867   |
| 80,01                                  | 85,00  | 23                                                       | 0,86  | 2.021.813,11     | 1,49 | 5                                               | 1,95  | 3.737,40         | 0,29  | 23                                                       | 0,87  | 2.018.075,71     | 1,51 | 82,505                                           | 82,348   |
| 85,01                                  | 90,00  | 11                                                       | 0,41  | 989.765,76       | 0,73 | 1                                               | 0,39  | 496,18           | 0,04  | 11                                                       | 0,42  | 989.269,58       | 0,74 | 87,892                                           | 87,846   |
| 90,01                                  | 95,00  | 13                                                       | 0,49  | 1.168.470,97     | 0,86 | 3                                               | 1,17  | 1.606,43         | 0,12  | 13                                                       | 0,49  | 1.166.864,54     | 0,87 | 92,820                                           | 92,692   |
| 95,01                                  | 100,00 | 12                                                       | 0,45  | 1.096.010,68     | 0,81 | 1                                               | 0,39  | 584,41           | 0,04  | 12                                                       | 0,45  | 1.095.426,27     | 0,82 | 97,596                                           | 97,545   |
| 100,01                                 | 105,00 | 9                                                        | 0,34  | 902.524,06       | 0,67 | 3                                               | 1,17  | 1.899,63         | 0,15  | 9                                                        | 0,34  | 900.624,43       | 0,67 | 101,338                                          | 101,125  |
| 105,01                                 | 110,00 | 4                                                        | 0,15  | 355.903,45       | 0,26 | 0                                               | 0,00  | 0,00             | 0,00  | 4                                                        | 0,15  | 355.903,45       | 0,27 | 108,695                                          | 108,695  |
| 110,01                                 | 115,00 | 1                                                        | 0,04  | 133.700,59       | 0,10 | 0                                               | 0,00  | 0,00             | 0,00  | 1                                                        | 0,04  | 133.700,59       | 0,10 | 111,685                                          | 111,685  |
| 120,01                                 | 125,00 | 3                                                        | 0,11  | 167.430,41       | 0,12 | 0                                               | 0,00  | 0,00             | 0,00  | 3                                                        | 0,11  | 167.430,41       | 0,12 | 123,109                                          | 123,109  |
| 125,01                                 | 130,00 | 1                                                        | 0,04  | 106.802,19       | 0,08 | 0                                               | 0,00  | 0,00             | 0,00  | 1                                                        | 0,04  | 106.802,19       | 0,08 | 125,020                                          | 125,020  |
| 135,01                                 | 140,00 | 1                                                        | 0,04  | 75.066,65        | 0,06 | 0                                               | 0,00  | 0,00             | 0,00  | 1                                                        | 0,04  | 75.066,65        | 0,06 | 138,308                                          | 138,308  |
| 150,01                                 | 155,00 | 1                                                        | 0,04  | 85.561,36        | 0,06 | 0                                               | 0,00  | 0,00             | 0,00  | 1                                                        | 0,04  | 85.561,36        | 0,06 | 152,217                                          | 152,217  |
| 155,01                                 | 160,00 | 1                                                        | 0,04  | 69.979,23        | 0,05 | 0                                               | 0,00  | 0,00             | 0,00  | 1                                                        | 0,04  | 69.979,23        | 0,05 | 156,256                                          | 156,256  |

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|----------------------------------------|----------------------------------------------------------|--------|------------------|--------|-------------------------------------------------|--------|------------------|--------|----------------------------------------------------------|--------|------------------|--------|--------------------------------------------------|----------|
|                                        | Num.                                                     | %      | Importe / Amount | %      | Num.                                            | %      | Importe / Amount | %      | Num.                                                     | %      | Importe / Amount | %      | SVP / OPB                                        | PPV / OP |
| Total :                                | 2.659                                                    | 100,00 | 135.274.820,90   | 100,00 | 257                                             | 100,00 | 1.303.078,13     | 100,00 | 2.650                                                    | 100,00 | 133.971.742,77   | 100,00 |                                                  |          |
| Media Ponderada / Weighted Average :   |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 41,777                                           | 41,421   |
| Media Simple / Average :               |                                                          |        | 50.874,32        |        |                                                 |        | 5.070,34         |        |                                                          |        | 50.555,37        |        | 31,771                                           | 31,504   |
| Mínimo / Minimum :                     |                                                          |        | 137,68           |        |                                                 |        | 53,19            |        |                                                          |        | 137,68           |        | 0,134                                            | 0,134    |
| Máximo / Maximum :                     |                                                          |        | 403.421,92       |        |                                                 |        | 403.421,92       |        |                                                          |        | 273.085,03       |        | 156,256                                          | 156,256  |