

HIPOCAT 8 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 (CTHs) / *Residential mortgage loans (PTCs)*

Fecha / *Date*: 31/03/2022

Divisa / *Currency*: EUR

| Índices de Referencia <i>Reference Indexes</i> | Saldo Vivo de Principal <i>Outstanding Principal Balance</i> | | | | Principal Vencido Impagado <i>Overdue Principal</i> | | | | Principal Pendiente Vencimiento <i>Outstanding Principal</i> | | | | Tipo Int. <i>Int. Rate</i> | Margen s/Índice <i>Margin o/Index</i> | | |
|---|---|---------------|-------------------------|---------------|--|---------------|-------------------------|---------------|---|---------------|-------------------------|---------------|-------------------------------|--|-------|-------|
| | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Num. | % | Importe / <i>Amount</i> | % | Med.Pond. <i>W. Avg.</i> | M.Pond. <i>W. Avg.</i> | Min. | Max. |
| Interés Variable <i>Floating Interest</i> | 3.856 | 100,00 | 161.429.777,70 | 100,00 | 272 | 100,00 | 1.269.425,51 | 100,00 | 3.833 | 100,00 | 160.160.352,19 | 100,00 | 1,003% | | | |
| EURIBOR/MIBOR a 1 año (M. Hipotecario) <i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 1.799 | 46,65 | 91.200.369,45 | 56,50 | 107 | 39,34 | 568.074,68 | 44,75 | 1.788 | 46,65 | 90.632.294,77 | 56,59 | 0,370% | 0,858 | 0,500 | 2,200 |
| M. Hipotecario Conjunto de Entidades <i>Mortgage Market: All Institutions</i> | 2.057 | 53,35 | 70.229.408,25 | 43,50 | 165 | 60,66 | 701.350,83 | 55,25 | 2.045 | 53,35 | 69.528.057,42 | 43,41 | 1,829% | 0,333 | 0,037 | 1,470 |
| Total : | 3.856 | 100,00 | 161.429.777,70 | 100,00 | 272 | 100,00 | 1.269.425,51 | 100,00 | 3.833 | 100,00 | 160.160.352,19 | 100,00 | | | | |
| Media Ponderada / <i>Weighted Average</i> : | | | | | | | | | | | | | 1,003% | | | |
| Media Simple / <i>Average</i> : | | | 41.864,57 | | | | 4.667,01 | | | | 41.784,59 | | 1,165% | | | |
| Mínimo / <i>Minimum</i> : | | | 99,25 | | | | 70,40 | | | | 99,25 | | 0,000% | | | |
| Máximo / <i>Maximum</i> : | | | 189.892,71 | | | | 101.608,14 | | | | 189.892,71 | | 3,800% | | | |

Medias ponderadas por el principal pendiente de vencimiento / *Averages weighted by the outstanding principal.*

Tipo Interés: Tipo de interés nominal anual / *Interest Rate: Annual nominal interest rate.*