

HIPOCAT 10 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Intervalos de Fecha de Vencimiento Final / Distribution by Final Maturity Date Intervals

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

Fecha / Date: 30/09/2022

Divisa / Currency: EUR

| Intervalos anuales Annual Intervals | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | Tipo Interés Interest Rate | Vida residual Residual Life |
|--|--|---------------|-----------------------|---------------|---|---------------|---------------------|---------------|--|---------------|-----------------------|---------------|-------------------------------|----------------------------------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Media Pond. W. Average | M. Pond. Meses W. Avg. Months |
| 2020 | 2 | 0,07 | 23.107,59 | 0,01 | 2 | 0,85 | 23.107,59 | 1,13 | 0 | 0,00 | 0,00 | 0,00 | 0,000% | 0,000 |
| 2022 | 20 | 0,66 | 16.467,12 | 0,01 | 0 | 0,00 | 0,00 | 0,00 | 20 | 0,66 | 16.467,12 | 0,01 | 0,951% | 2,524 |
| 2023 | 70 | 2,31 | 389.731,29 | 0,23 | 5 | 2,12 | 109.289,06 | 5,34 | 69 | 2,29 | 280.442,23 | 0,16 | 1,070% | 10,645 |
| 2024 | 103 | 3,39 | 932.199,68 | 0,54 | 5 | 2,12 | 1.745,55 | 0,09 | 103 | 3,41 | 930.454,13 | 0,54 | 1,211% | 23,450 |
| 2025 | 153 | 5,04 | 2.207.469,34 | 1,28 | 9 | 3,81 | 9.430,12 | 0,46 | 153 | 5,07 | 2.198.039,22 | 1,29 | 0,927% | 33,682 |
| 2026 | 56 | 1,85 | 1.225.441,50 | 0,71 | 5 | 2,12 | 22.979,09 | 1,12 | 55 | 1,82 | 1.202.462,41 | 0,70 | 1,125% | 45,070 |
| 2027 | 73 | 2,41 | 1.857.645,48 | 1,07 | 6 | 2,54 | 208.371,61 | 10,18 | 71 | 2,35 | 1.649.273,87 | 0,97 | 1,188% | 57,806 |
| 2028 | 98 | 3,23 | 2.797.164,21 | 1,62 | 9 | 3,81 | 12.566,72 | 0,61 | 98 | 3,25 | 2.784.597,49 | 1,63 | 1,217% | 69,898 |
| 2029 | 100 | 3,30 | 3.482.444,86 | 2,01 | 2 | 0,85 | 676,68 | 0,03 | 100 | 3,31 | 3.481.768,18 | 2,04 | 0,912% | 82,585 |
| 2030 | 209 | 6,89 | 8.301.624,22 | 4,80 | 14 | 5,93 | 88.583,41 | 4,33 | 208 | 6,89 | 8.213.040,81 | 4,81 | 1,134% | 93,680 |
| 2031 | 113 | 3,72 | 4.718.856,60 | 2,73 | 9 | 3,81 | 3.559,92 | 0,17 | 113 | 3,75 | 4.715.296,68 | 2,76 | 1,246% | 105,949 |
| 2032 | 157 | 5,17 | 7.821.494,30 | 4,52 | 13 | 5,51 | 65.292,78 | 3,19 | 156 | 5,17 | 7.756.201,52 | 4,54 | 1,254% | 118,334 |
| 2033 | 268 | 8,83 | 14.905.789,24 | 8,62 | 21 | 8,90 | 162.049,40 | 7,92 | 267 | 8,85 | 14.743.739,84 | 8,63 | 1,031% | 129,549 |
| 2034 | 307 | 10,12 | 20.143.261,98 | 11,65 | 21 | 8,90 | 159.103,99 | 7,78 | 306 | 10,14 | 19.984.157,99 | 11,70 | 0,882% | 142,809 |
| 2035 | 1.263 | 41,63 | 100.426.707,26 | 58,10 | 105 | 44,49 | 1.033.066,79 | 50,49 | 1.257 | 41,66 | 99.393.640,47 | 58,19 | 1,046% | 153,630 |
| 2036 | 42 | 1,38 | 3.603.280,64 | 2,08 | 10 | 4,24 | 146.162,74 | 7,14 | 41 | 1,36 | 3.457.117,90 | 2,02 | 0,938% | 160,557 |
| Total : | 3.034 | 100,00 | 172.852.685,31 | 100,00 | 236 | 100,00 | 2.045.985,45 | 100,00 | 3.017 | 100,00 | 170.806.699,86 | 100,00 | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 1,044% | 137,619 |
| Media Simple / Average : | | | 56.971,88 | | | | 8.669,43 | | | | 56.614,75 | | 1,094% | 118,986 |
| Mínimo / Minimum : | | | 133,03 | | | | 4,62 | | | | 133,03 | | 0,000% | 31/10/2022 |
| Máximo / Maximum : | | | 403.421,92 | | | | 403.421,92 | | | | 305.269,78 | | 3,449% | 30/04/2036 |