

# HIPOCAT 10 Fondo de Titulización de Activos

## Cartera de Activos Titulizados / Portfolio of Securitised Assets

### Distribución por Intervalos de Fecha de Formalización / Distribution by Arrangement Date Intervals

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

Fecha / Date: 31/10/2020

Divisa / Currency: EUR

| Intervalos anuales<br>Annual Intervals | Saldo Vivo de Principal<br>Outstanding Principal Balance |               |                       |               | Principal Vencido Impagado<br>Overdue Principal |               |                     |               | Principal Pendiente Vencimiento<br>Outstanding Principal |               |                       |               | Tipo Interés<br>Interest Rate | Antigüedad<br>Age                |
|--|--|---------------|-----------------------|---------------|---|---------------|---------------------|---------------|--|---------------|-----------------------|---------------|-------------------------------|----------------------------------|
|  | Num.   | %             | Importe / Amount      | %             | Num.  | %             | Importe / Amount    | %             | Num.   | %             | Importe / Amount      | %             | Media Pond.<br>W. Average     | M. Pond. Meses<br>W. Avg. Months |
| 1996                                   | 4  | 0,12          | 41.399,69             | 0,02          | 2   | 0,67          | 6.529,85            | 0,43          | 4  | 0,12          | 34.869,84             | 0,02          | 2,514%                        | 289,315                          |
| 1997                                   | 24   | 0,70          | 334.235,50            | 0,15          | 1   | 0,34          | 92,24               | 0,01          | 24   | 0,70          | 334.143,26            | 0,15          | 2,271%                        | 280,335                          |
| 1998                                   | 41   | 1,19          | 888.403,23            | 0,39          | 5   | 1,68          | 12.416,61           | 0,81          | 40   | 1,16          | 875.986,62            | 0,39          | 2,304%                        | 269,018                          |
| 1999                                   | 37   | 1,07          | 719.268,63            | 0,32          | 7   | 2,35          | 5.592,29            | 0,36          | 37   | 1,08          | 713.676,34            | 0,32          | 2,007%                        | 253,982                          |
| 2000                                   | 54   | 1,57          | 1.443.457,14          | 0,64          | 9   | 3,02          | 3.611,47            | 0,24          | 54   | 1,57          | 1.439.845,67          | 0,64          | 2,134%                        | 244,218                          |
| 2001                                   | 92   | 2,67          | 2.910.247,31          | 1,29          | 8   | 2,68          | 56.886,61           | 3,71          | 91   | 2,65          | 2.853.360,70          | 1,27          | 2,044%                        | 231,010                          |
| 2002                                   | 192  | 5,57          | 8.522.628,87          | 3,77          | 13  | 4,36          | 27.335,82           | 1,78          | 192  | 5,59          | 8.495.293,05          | 3,78          | 1,578%                        | 219,032                          |
| 2003                                   | 378  | 10,97         | 19.144.601,67         | 8,47          | 28  | 9,40          | 375.101,35          | 24,45         | 376  | 10,95         | 18.769.500,32         | 8,36          | 1,113%                        | 208,182                          |
| 2004                                   | 496  | 14,40         | 27.884.882,09         | 12,33         | 33  | 11,07         | 109.013,67          | 7,11          | 495  | 14,41         | 27.775.868,42         | 12,37         | 0,858%                        | 194,152                          |
| 2005                                   | 2.071  | 60,12         | 159.918.571,80        | 70,71         | 184   | 61,74         | 921.818,26          | 60,09         | 2.065  | 60,13         | 158.996.753,54        | 70,78         | 1,003%                        | 184,011                          |
| 2006                                   | 56   | 1,63          | 4.352.359,32          | 1,92          | 8   | 2,68          | 15.581,18           | 1,02          | 56   | 1,63          | 4.336.778,14          | 1,93          | 1,177%                        | 177,450                          |
| <b>Total :</b>                         | <b>3.445</b>   | <b>100,00</b> | <b>226.160.055,25</b> | <b>100,00</b> | <b>298</b>                                      | <b>100,00</b> | <b>1.533.979,35</b> | <b>100,00</b> | <b>3.434</b>   | <b>100,00</b> | <b>224.626.075,90</b> | <b>100,00</b> |                               |                                  |
| Media Ponderada / Weighted Average :   |  |               |                       |               |   |               |                     |               |  |               |                       |               | 1,050%                        | 190,179                          |
| Media Simple / Average :               |  |               | 65.648,78             |               |   |               | 5.147,58            |               |  |               | 65.412,37             |               | 1,120%                        | 194,280                          |
| Mínimo / Minimum :                     |  |               | 78,74                 |               |   |               | 82,06               |               |  |               | 78,74                 |               | 0,141%                        | 03/07/1996                       |
| Máximo / Maximum :                     |  |               | 403.421,92            |               |   |               | 403.421,92          |               |  |               | 389.606,21            |               | 3,249%                        | 15/02/2006                       |