

HIPOCAT 10 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

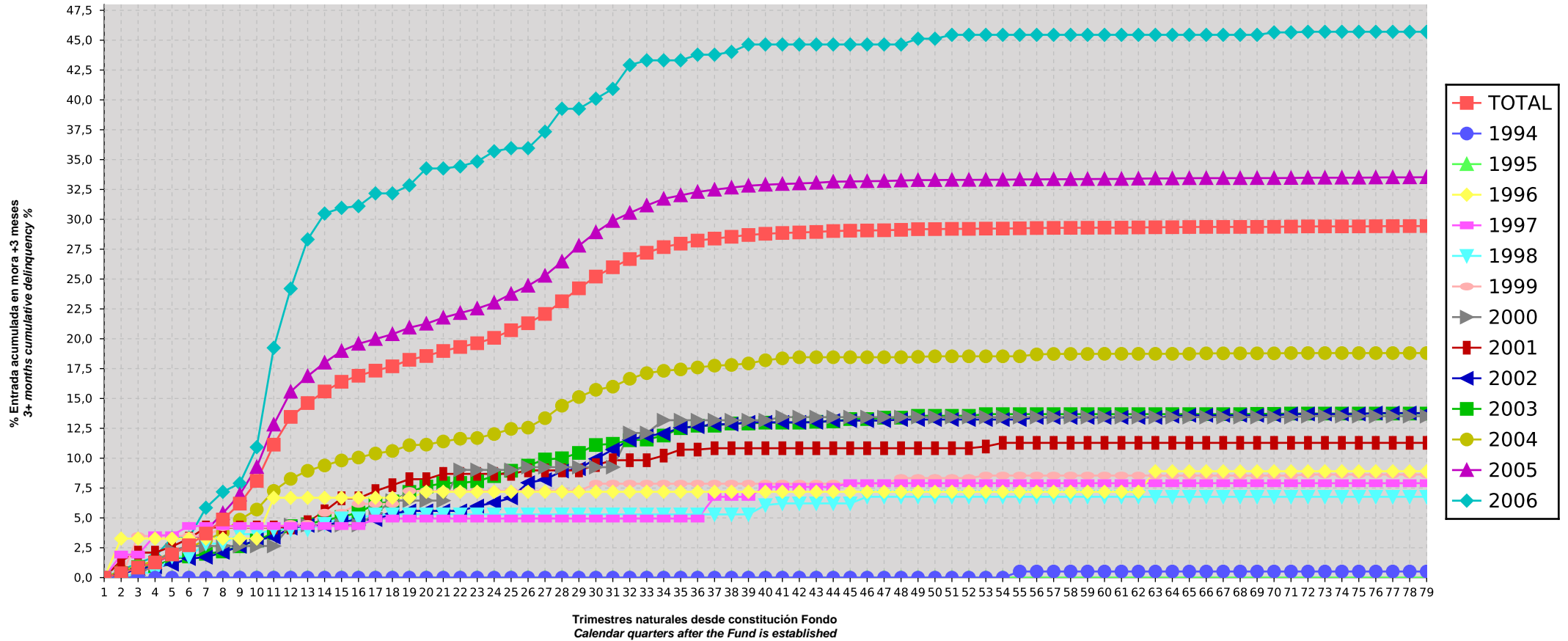
Análisis de Morosidad: Tasa de entrada acumulada en mora +3 meses (trimestres naturales desde constitución Fondo) - Detalle por años origenación activos
Delinquency analysis: 3+ months cumulative delinquency rate (calendar quarters after the Fund is established) - Detailed by asset origination years

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

Fecha / Date: 31/03/2026

Divisa / Currency: EUR

Esta serie histórica calculada a esta fecha puede diferir de las series históricas calculadas con anterioridad a consecuencia de cobros de los activos titulizados comunicados o modificados por el Administrador correspondiente con posterioridad a sus fechas de efectividad / This historical series calculated as at today's date may differ from previously calculated historical series following collections of the securitised assets communicated or modified by the relevant Servicer after their effective dates



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Origenación activo Asset origination	TOTAL	1994	1995	1996	1997	1998	1999	2000	2001	2002	2003	2004	2005	2006
Principal titulizado (mill. €) Principal securitised (€ million)	1.500,001	0,226	0,098	1,079	4,927	4,993	6,134	11,838	18,071	45,610	109,096	167,997	1.089,589	40,343
Nº activos / Nº. of assets	11.370	6	4	28	115	101	126	195	265	519	1.083	1.493	7.193	242
1	0,00%	0	0,00%	0	0,00%	0	0,00%	0	0,00%	0	0,00%	0	0,00%	0
2	0,37%	51	0,00%	0	0,00%	0	3,27%	1	1,93%	2	0,00%	0	0,00%	0
3	0,84%	107	0,00%	0	0,00%	0	3,27%	1	1,93%	2	0,40%	1	3,48%	4
4	1,27%	160	0,00%	0	0,00%	0	3,27%	1	3,54%	3	0,40%	1	3,48%	4
5	1,94%	228	0,00%	0	0,00%	0	3,27%	1	3,54%	3	1,76%	2	3,48%	4
6	2,71%	312	0,00%	0	0,00%	0	3,27%	1	4,32%	4	1,76%	2	3,48%	4
7	3,69%	412	0,00%	0	0,00%	0	3,27%	1	4,32%	4	2,85%	3	3,48%	4
8	4,87%	524	0,00%	0	0,00%	0	3,27%	1	4,32%	4	2,85%	3	4,23%	5
9	6,20%	643	0,00%	0	0,00%	0	3,27%	1	4,32%	4	3,64%	4	4,23%	5
10	8,10%	820	0,00%	0	0,00%	0	3,27%	1	4,32%	4	3,64%	4	4,23%	5
11	11,13%	1082	0,00%	0	0,00%	0	6,69%	2	4,32%	4	4,03%	5	4,23%	5
12	13,46%	1291	0,00%	0	0,00%	0	6,69%	2	4,32%	4	4,03%	5	4,49%	6
13	14,62%	1417	0,00%	0	0,00%	0	6,69%	2	4,32%	4	4,03%	5	4,49%	6
14	15,59%	1511	0,00%	0	0,00%	0	6,69%	2	4,32%	4	4,52%	6	5,43%	7
15	16,40%	1595	0,00%	0	0,00%	0	6,69%	2	4,32%	4	4,97%	7	5,43%	7
16	16,90%	1648	0,00%	0	0,00%	0	6,69%	2	4,32%	4	4,97%	7	6,18%	8
17	17,33%	1696	0,00%	0	0,00%	0	6,69%	2	4,95%	5	5,30%	8	6,18%	8
18	17,69%	1734	0,00%	0	0,00%	0	6,69%	2	4,95%	5	5,30%	8	6,18%	8
19	18,24%	1792	0,00%	0	0,00%	0	6,69%	2	4,95%	5	5,30%	8	7,25%	10
20	18,56%	1827	0,00%	0	0,00%	0	7,19%	3	4,95%	5	5,30%	8	7,25%	10
21	18,98%	1871	0,00%	0	0,00%	0	7,19%	3	4,95%	5	5,30%	8	7,25%	10
22	19,31%	1902	0,00%	0	0,00%	0	7,19%	3	4,95%	5	5,30%	8	7,25%	10
23	19,62%	1937	0,00%	0	0,00%	0	7,19%	3	4,95%	5	5,30%	8	7,25%	10
24	20,08%	1984	0,00%	0	0,00%	0	7,19%	3	4,95%	5	5,30%	8	7,25%	10
25	20,71%	2047	0,00%	0	0,00%	0	7,19%	3	4,95%	5	5,30%	8	7,25%	10

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	TOTAL	1994	1995	1996	1997	1998	1999	2000	2001	2002	2003	2004	2005	2006														
26	21,30%	2106	0,00%	0	0,00%	0	7,19%	3	4,95%	5	5,30%	8	7,25%	10	9,25%	16	8,98%	24	7,95%	41	9,38%	101	12,56%	166	24,44%	1647	35,95%	85
27	22,08%	2181	0,00%	0	0,00%	0	7,19%	3	4,95%	5	5,30%	8	7,25%	10	9,25%	16	8,98%	24	8,20%	42	9,89%	105	13,35%	175	25,27%	1704	37,34%	89
28	23,14%	2286	0,00%	0	0,00%	0	7,19%	3	4,95%	5	5,30%	8	7,25%	10	9,25%	16	8,98%	24	8,92%	46	9,99%	106	14,39%	189	26,46%	1786	39,26%	93
29	24,22%	2387	0,00%	0	0,00%	0	7,19%	3	4,95%	5	5,30%	8	7,25%	10	9,25%	16	8,98%	24	9,12%	47	10,44%	112	15,12%	197	27,79%	1872	39,26%	93
30	25,21%	2485	0,00%	0	0,00%	0	7,19%	3	4,95%	5	5,30%	8	7,86%	11	9,25%	16	9,42%	25	9,95%	50	11,10%	119	15,73%	204	28,91%	1949	40,10%	95
31	25,99%	2565	0,00%	0	0,00%	0	7,19%	3	4,95%	5	5,30%	8	7,86%	11	9,25%	16	9,83%	26	10,72%	54	11,20%	120	15,99%	209	29,86%	2016	40,92%	97
32	26,67%	2643	0,00%	0	0,00%	0	7,19%	3	4,95%	5	5,30%	8	7,86%	11	12,11%	19	9,83%	26	11,53%	58	11,50%	124	16,65%	218	30,54%	2069	42,92%	102
33	27,20%	2700	0,00%	0	0,00%	0	7,19%	3	4,95%	5	5,30%	8	7,86%	11	12,11%	19	9,83%	26	11,87%	60	11,56%	125	17,12%	223	31,16%	2117	43,31%	103
34	27,67%	2751	0,00%	0	0,00%	0	7,19%	3	4,95%	5	5,30%	8	7,86%	11	13,18%	20	10,22%	27	12,04%	62	11,90%	130	17,32%	226	31,72%	2156	43,31%	103
35	27,96%	2787	0,00%	0	0,00%	0	7,19%	3	4,95%	5	5,30%	8	7,86%	11	13,18%	20	10,72%	28	12,56%	65	12,51%	137	17,43%	228	32,01%	2179	43,31%	103
36	28,22%	2817	0,00%	0	0,00%	0	7,19%	3	4,95%	5	5,30%	8	7,86%	11	13,18%	20	10,72%	28	12,64%	66	12,72%	139	17,60%	231	32,29%	2202	43,78%	104
37	28,39%	2845	0,00%	0	0,00%	0	7,19%	3	6,76%	7	5,30%	8	7,86%	11	13,18%	20	10,83%	29	12,84%	69	12,72%	139	17,75%	234	32,48%	2221	43,78%	104
38	28,54%	2863	0,00%	0	0,00%	0	7,19%	3	6,76%	7	5,30%	8	7,86%	11	13,18%	20	10,83%	29	12,84%	69	12,90%	141	17,81%	235	32,65%	2235	44,02%	105
39	28,69%	2880	0,00%	0	0,00%	0	7,19%	3	6,76%	7	5,30%	8	7,86%	11	13,18%	20	10,83%	29	13,00%	70	12,90%	141	17,93%	238	32,81%	2247	44,64%	106
40	28,79%	2896	0,00%	0	0,00%	0	7,19%	3	7,60%	8	6,07%	9	7,86%	11	13,18%	20	10,83%	29	13,00%	70	12,98%	142	18,20%	242	32,90%	2256	44,64%	106
41	28,86%	2906	0,00%	0	0,00%	0	7,19%	3	7,60%	8	6,21%	10	7,86%	11	13,44%	21	10,83%	29	13,00%	70	12,98%	142	18,36%	245	32,96%	2261	44,64%	106
42	28,90%	2912	0,00%	0	0,00%	0	7,19%	3	7,60%	8	6,21%	10	7,86%	11	13,44%	21	10,83%	29	13,00%	70	12,98%	142	18,45%	247	33,01%	2265	44,64%	106
43	28,94%	2919	0,00%	0	0,00%	0	7,19%	3	7,60%	8	6,21%	10	7,86%	11	13,44%	21	10,83%	29	13,00%	70	13,05%	143	18,45%	247	33,06%	2271	44,64%	106
44	29,02%	2930	0,00%	0	0,00%	0	7,19%	3	7,60%	8	6,21%	10	7,86%	11	13,44%	21	10,83%	29	13,15%	71	13,07%	145	18,45%	247	33,15%	2279	44,64%	106
45	29,05%	2935	0,00%	0	0,00%	0	7,19%	3	7,91%	9	6,21%	10	7,86%	11	13,44%	21	10,83%	29	13,15%	71	13,28%	147	18,45%	247	33,17%	2281	44,64%	106
46	29,07%	2938	0,00%	0	0,00%	0	7,19%	3	7,91%	9	6,77%	11	7,86%	11	13,44%	21	10,83%	29	13,15%	71	13,28%	147	18,45%	247	33,19%	2283	44,64%	106
47	29,08%	2941	0,00%	0	0,00%	0	7,19%	3	7,91%	9	6,77%	11	7,86%	11	13,44%	21	10,83%	29	13,15%	71	13,39%	149	18,45%	247	33,21%	2284	44,64%	106
48	29,12%	2948	0,00%	0	0,00%	0	7,19%	3	7,91%	9	6,77%	11	8,33%	12	13,44%	21	10,83%	29	13,24%	72	13,39%	149	18,45%	247	33,25%	2289	44,64%	106
49	29,18%	2956	0,00%	0	0,00%	0	7,19%	3	7,91%	9	6,77%	11	8,33%	12	13,44%	21	10,83%	29	13,24%	72	13,55%	151	18,49%	248	33,29%	2293	45,12%	107
50	29,18%	2957	0,00%	0	0,00%	0	7,19%	3	7,91%	9	6,77%	11	8,33%	12	13,44%	21	10,83%	29	13,24%	72	13,55%	151	18,53%	249	33,29%	2293	45,12%	107
51	29,20%	2960	0,00%	0	0,00%	0	7,19%	3	7,91%	9	6,77%	11	8,33%	12	13,44%	21	10,83%	29	13,24%	72	13,55%	151	18,53%	249	33,30%	2295	45,45%	108
52	29,20%	2960	0,00%	0	0,00%	0	7,19%	3	7,91%	9	6,77%	11	8,33%	12	13,44%	21	10,83%	29	13,24%	72	13,55%	151	18,53%	249	33,30%	2295	45,45%	108
53	29,22%	2967	0,00%	0	0,00%	0	7,19%	3	7,91%	9	6,77%	11	8,54%	13	13,44%	21	10,98%	30	13,24%	72	13,69%	153	18,53%	249	33,32%	2298	45,45%	108
54	29,23%	2968	0,00%	0	0,00%	0	7,19%	3	7,91%	9	6,77%	11	8,54%	13	13,44%	21	11,28%	31	13,24%	72	13,69%	153	18,53%	249	33,32%	2298	45,45%	108
55	29,25%	2972	0,51%	1	0,00%	0	7,19%	3	7,91%	9	6,77%	11	8,54%	13	13,44%	21	11,28%	31	13,24%	72	13,69%	153	18,53%	249	33,34%	2301	45,45%	108
56	29,27%	2976	0,51%	1	0,00%	0	7,19%	3	7,91%	9	6,77%	11	8,54%	13	13,44%	21	11,28%	31	13,41%	73	13,69%	153	18,69%	252	33,34%	2301	45,45%	108
57	29,28%	2979	0,51%	1	0,00%	0	7,19%	3	7,91%	9	6,77%	11	8,54%	13	13,44%	21	11,28%	31	13,41%	73	13,69%	153	18,73%	253	33,36%	2303	45,45%	108

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	TOTAL	1994	1995	1996	1997	1998	1999	2000	2001	2002	2003	2004	2005	2006
58	29,29% 2980	0,51% 1	0,00% 0	7,19% 3	7,91% 9	6,77% 11	8,54% 13	13,44% 21	11,28% 31	13,41% 73	13,69% 153	18,73% 253	33,36% 2304	45,45% 108
59	29,29% 2983	0,51% 1	0,00% 0	7,19% 3	7,91% 9	6,77% 11	8,54% 13	13,44% 21	11,28% 31	13,41% 73	13,69% 153	18,73% 253	33,37% 2307	45,45% 108
60	29,30% 2986	0,51% 1	0,00% 0	7,19% 3	7,91% 9	6,77% 11	8,54% 13	13,44% 21	11,28% 31	13,41% 73	13,69% 153	18,74% 254	33,38% 2309	45,45% 108
61	29,30% 2986	0,51% 1	0,00% 0	7,19% 3	7,91% 9	6,77% 11	8,54% 13	13,44% 21	11,28% 31	13,41% 73	13,69% 153	18,74% 254	33,38% 2309	45,45% 108
62	29,32% 2989	0,51% 1	0,00% 0	7,19% 3	7,91% 9	6,77% 11	8,54% 13	13,44% 21	11,28% 31	13,41% 73	13,69% 153	18,74% 254	33,41% 2312	45,45% 108
63	29,33% 2992	0,51% 1	0,00% 0	8,91% 4	7,91% 9	6,77% 11	8,54% 13	13,44% 21	11,28% 31	13,41% 73	13,69% 153	18,74% 254	33,42% 2314	45,45% 108
64	29,34% 2995	0,51% 1	0,00% 0	8,91% 4	7,91% 9	6,77% 11	8,54% 13	13,44% 21	11,28% 31	13,52% 74	13,69% 154	18,74% 254	33,42% 2315	45,45% 108
65	29,36% 2998	0,51% 1	0,00% 0	8,91% 4	7,91% 9	6,77% 11	8,54% 13	13,44% 21	11,28% 31	13,59% 75	13,69% 154	18,74% 254	33,44% 2317	45,45% 108
66	29,36% 3000	0,51% 1	0,00% 0	8,91% 4	7,91% 9	6,77% 11	8,54% 13	13,44% 21	11,28% 31	13,59% 75	13,69% 154	18,78% 255	33,45% 2318	45,45% 108
67	29,36% 3000	0,51% 1	0,00% 0	8,91% 4	7,91% 9	6,77% 11	8,54% 13	13,44% 21	11,28% 31	13,59% 75	13,69% 154	18,78% 255	33,45% 2318	45,45% 108
68	29,36% 3000	0,51% 1	0,00% 0	8,91% 4	7,91% 9	6,77% 11	8,54% 13	13,44% 21	11,28% 31	13,59% 75	13,69% 154	18,78% 255	33,45% 2318	45,45% 108
69	29,37% 3002	0,51% 1	0,00% 0	8,91% 4	7,91% 9	6,77% 11	8,54% 13	13,44% 21	11,28% 31	13,59% 75	13,71% 155	18,78% 255	33,45% 2319	45,45% 108
70	29,37% 3004	0,51% 1	0,00% 0	8,91% 4	7,91% 9	6,77% 11	8,54% 13	13,44% 21	11,28% 31	13,59% 75	13,71% 155	18,78% 255	33,45% 2319	45,65% 110
71	29,39% 3010	0,51% 1	0,00% 0	8,91% 4	7,91% 9	6,77% 11	8,54% 13	13,44% 21	11,28% 31	13,70% 76	13,74% 156	18,80% 256	33,46% 2322	45,65% 110
72	29,41% 3016	0,51% 1	0,00% 0	8,91% 4	7,91% 9	6,77% 11	8,63% 14	13,52% 22	11,28% 31	13,70% 76	13,74% 156	18,80% 256	33,48% 2325	45,71% 111
73	29,41% 3016	0,51% 1	0,00% 0	8,91% 4	7,91% 9	6,77% 11	8,63% 14	13,52% 22	11,28% 31	13,70% 76	13,74% 156	18,80% 256	33,48% 2325	45,71% 111
74	29,41% 3017	0,51% 1	0,00% 0	8,91% 4	7,91% 9	6,77% 11	8,63% 14	13,52% 22	11,28% 31	13,70% 76	13,74% 156	18,80% 256	33,49% 2326	45,71% 111
75	29,41% 3017	0,51% 1	0,00% 0	8,91% 4	7,91% 9	6,77% 11	8,63% 14	13,52% 22	11,28% 31	13,70% 76	13,74% 156	18,80% 256	33,49% 2326	45,71% 111
76	29,42% 3020	0,51% 1	0,00% 0	8,91% 4	7,91% 9	6,77% 11	8,63% 14	13,52% 22	11,28% 31	13,78% 77	13,74% 156	18,80% 256	33,50% 2328	45,71% 111
77	29,43% 3022	0,51% 1	0,00% 0	8,91% 4	7,91% 9	6,77% 11	8,63% 14	13,52% 22	11,28% 31	13,78% 77	13,74% 156	18,80% 256	33,51% 2330	45,71% 111
78	29,43% 3023	0,51% 1	0,00% 0	8,91% 4	7,91% 9	6,77% 11	8,63% 14	13,52% 22	11,28% 31	13,78% 77	13,74% 156	18,80% 256	33,51% 2331	45,71% 111
79	29,44% 3024	0,51% 1	0,00% 0	8,91% 4	7,91% 9	6,77% 11	8,63% 14	13,52% 22	11,28% 31	13,78% 77	13,74% 156	18,80% 256	33,52% 2332	45,71% 111

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Delinquency analysis: 3+ months cumulative delinquency rate (calendar quarters after the Fund is established) - Detailed by asset origination years

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

Fecha / Date: 31/03/2026

Divisa / Currency: EUR

Esta serie histórica calculada a esta fecha puede diferir de las series históricas calculadas con anterioridad a consecuencia de cobros de los activos titulizados comunicados o modificados por el Administrador correspondiente con posterioridad a sus fechas de efectividad / This historical series calculated as at today's date may differ from previously calculated historical series following collections of the securitised assets communicated or modified by the relevant Servicer after their effective dates