

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 originación activos

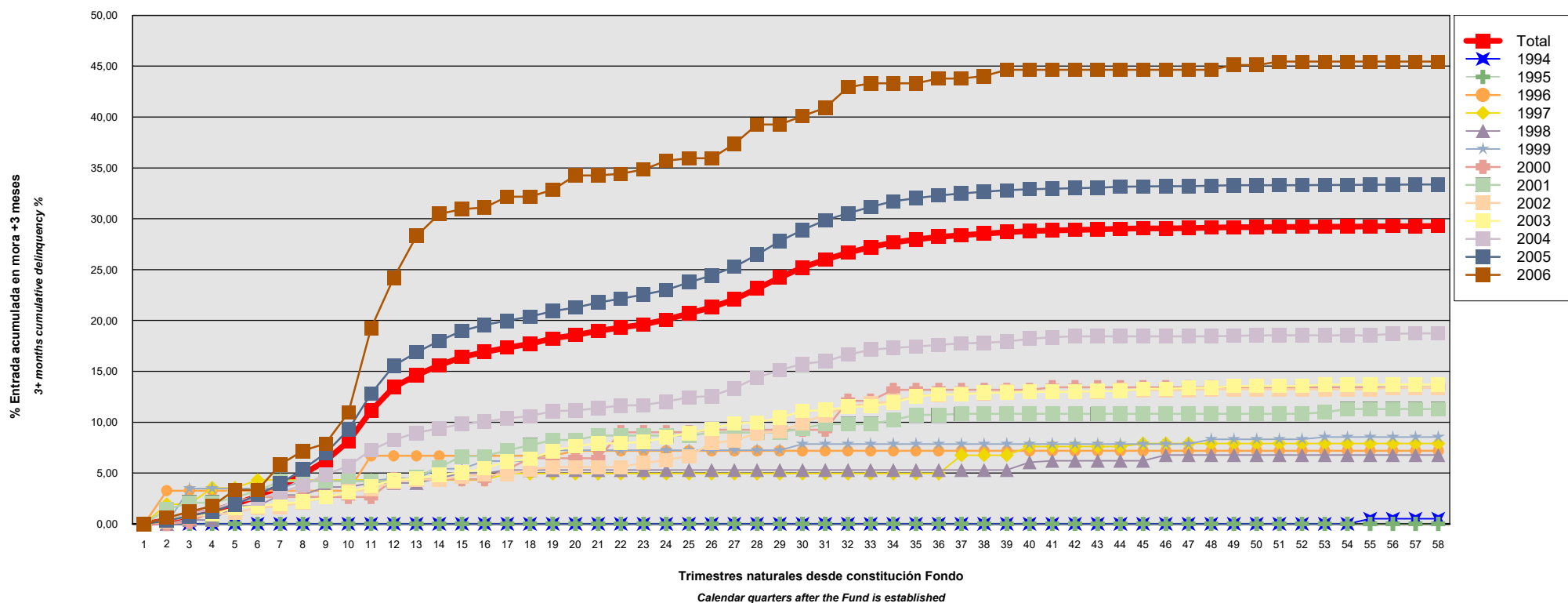
Delinquency analysis: 3+ months cumulative delinquency rate (calendar quarters after the Fund is established) - Detailed by asset origination years

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

Fecha / Date: 31/12/2020

Divisa / Currency: EUR

Esta serie histórica calculada a esta fecha puede diferir de las series históricas calculadas con anterioridad a consecuencia de cobros o actualización de información 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 or information update of the securitised assets communicated or modified by the relevant Servicer after their effective dates



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 originación 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 (CTHs) / Residential mortgage loans (PTCs)

Fecha / Date: 31/12/2020

Divisa / Currency: EUR

Esta serie histórica calculada a esta fecha puede diferir de las series históricas calculadas con anterioridad a consecuencia de cobros o actualización de información 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 or information update of the securitised assets communicated or modified by the relevant Servicer after their effective dates

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 / N°. 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	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	0,00% 0	1,43% 4	0,28% 2	0,38% 4	0,58% 10	0,31% 27	0,61% 1
3	0,84% 107	0,00% 0	0,00% 0	3,27% 1	1,93% 2	0,40% 1	3,48% 4	0,19% 1	2,09% 5	0,74% 5	0,88% 9	0,97% 17	0,77% 60	1,21% 2
4	1,27% 160	0,00% 0	0,00% 0	3,27% 1	3,54% 3	0,40% 1	3,48% 4	1,18% 3	2,09% 5	0,90% 6	0,97% 11	1,44% 25	1,23% 98	1,76% 3
5	1,94% 228	0,00% 0	0,00% 0	3,27% 1	3,54% 3	1,76% 2	3,48% 4	2,28% 5	2,61% 6	1,12% 8	1,56% 18	2,12% 33	1,90% 141	3,33% 7
6	2,71% 312	0,00% 0	0,00% 0	3,27% 1	4,32% 4	1,76% 2	3,48% 4	2,65% 6	3,27% 7	1,60% 11	1,77% 22	2,51% 39	2,84% 209	3,33% 7
7	3,69% 412	0,00% 0	0,00% 0	3,27% 1	4,32% 4	2,85% 3	3,48% 4	2,65% 6	4,20% 9	1,71% 12	1,99% 24	3,13% 48	3,96% 288	5,85% 13
8	4,87% 524	0,00% 0	0,00% 0	3,27% 1	4,32% 4	2,85% 3	4,23% 5	2,65% 6	4,20% 9	2,12% 15	2,19% 26	3,78% 59	5,38% 380	7,18% 16
9	6,20% 643	0,00% 0	0,00% 0	3,27% 1	4,32% 4	3,64% 4	4,23% 5	2,65% 6	4,20% 9	2,62% 17	2,62% 31	4,85% 70	6,95% 478	7,90% 18
10	8,10% 820	0,00% 0	0,00% 0	3,27% 1	4,32% 4	3,64% 4	4,23% 5	2,65% 6	4,20% 9	3,17% 19	3,11% 37	5,70% 80	9,26% 629	10,92% 26
11	11,13% 1.082	0,00% 0	0,00% 0	6,69% 2	4,32% 4	4,03% 5	4,23% 5	2,65% 6	4,20% 9	3,39% 20	3,73% 44	7,26% 95	12,81% 850	19,24% 42
12	13,46% 1.291	0,00% 0	0,00% 0	6,69% 2	4,32% 4	4,03% 5	4,49% 6	4,40% 9	4,20% 9	4,15% 24	4,31% 53	8,27% 107	15,56% 1.020	24,20% 52
13	14,62% 1.417	0,00% 0	0,00% 0	6,69% 2	4,32% 4	4,03% 5	4,49% 6	4,40% 9	4,64% 10	4,37% 26	4,47% 55	8,95% 116	16,87% 1.123	28,32% 61
14	15,59% 1.511	0,00% 0	0,00% 0	6,69% 2	4,32% 4	4,51% 6	5,43% 7	4,40% 9	5,56% 12	4,37% 26	4,82% 58	9,39% 123	18,00% 1.198	30,48% 66
15	16,40% 1.595	0,00% 0	0,00% 0	6,69% 2	4,32% 4	4,97% 7	5,43% 7	4,40% 9	6,64% 15	4,67% 27	5,07% 61	9,81% 127	18,98% 1.265	30,95% 71
16	16,90% 1.648	0,00% 0	0,00% 0	6,69% 2	4,32% 4	4,97% 7	6,18% 8	4,40% 9	6,64% 15	4,86% 28	5,45% 64	10,05% 130	19,58% 1.309	31,10% 72
17	17,33% 1.696	0,00% 0	0,00% 0	6,69% 2	4,95% 5	5,30% 8	6,18% 8	5,38% 11	7,25% 17	4,86% 28	6,17% 70	10,39% 134	19,98% 1.339	32,17% 74
18	17,69% 1.734	0,00% 0	0,00% 0	6,69% 2	4,95% 5	5,30% 8	6,18% 8	6,45% 13	7,74% 18	5,34% 31	6,38% 73	10,60% 137	20,38% 1.365	32,17% 74

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 originación 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 (CTHs) / Residential mortgage loans (PTCs)

Fecha / Date: 31/12/2020

Divisa / Currency: EUR

Esta serie histórica calculada a esta fecha puede diferir de las series históricas calculadas con anterioridad a consecuencia de cobros o actualización de información 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 or information update of the securitised assets communicated or modified by the relevant Servicer after their effective dates

	Total	1994	1995	1996	1997	1998	1999	2000	2001	2002	2003	2004	2005	2006
19	18,24%1.792	0,00% 0	0,00% 0	6,69% 2	4,95% 5	5,30% 8	7,25% 10	6,45% 13	8,24% 20	5,59% 32	7,18% 79	11,09% 144	20,93%1.403	32,85% 76
20	18,56%1.827	0,00% 0	0,00% 0	7,19% 3	4,95% 5	5,30% 8	7,25% 10	6,45% 13	8,24% 20	5,59% 32	7,63% 84	11,14% 145	21,26%1.427	34,26% 80
21	18,98%1.871	0,00% 0	0,00% 0	7,19% 3	4,95% 5	5,30% 8	7,25% 10	6,45% 13	8,69% 23	5,59% 32	7,91% 86	11,40% 149	21,76%1.462	34,26% 80
22	19,31%1.902	0,00% 0	0,00% 0	7,19% 3	4,95% 5	5,30% 8	7,25% 10	9,02% 15	8,69% 23	5,59% 32	7,93% 87	11,63% 153	22,15%1.485	34,43% 81
23	19,62%1.937	0,00% 0	0,00% 0	7,19% 3	4,95% 5	5,30% 8	7,25% 10	9,02% 15	8,69% 23	5,99% 34	8,07% 88	11,69% 154	22,53%1.515	34,84% 82
24	20,08%1.984	0,00% 0	0,00% 0	7,19% 3	4,95% 5	5,30% 8	7,25% 10	9,02% 15	8,69% 23	6,28% 36	8,50% 91	12,02% 159	23,01%1.550	35,70% 84
25	20,71%2.047	0,00% 0	0,00% 0	7,19% 3	4,95% 5	5,30% 8	7,25% 10	9,02% 15	8,69% 23	6,68% 39	8,95% 96	12,45% 164	23,75%1.599	35,95% 85
26	21,30%2.106	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%1.647	35,95% 85
27	22,08%2.181	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%1.704	37,34% 89
28	23,14%2.286	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%1.786	39,26% 93
29	24,22%2.387	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%1.872	39,26% 93
30	25,21%2.485	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%1.949	40,10% 95
31	25,98%2.565	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%2.016	40,92% 97
32	26,67%2.643	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%2.069	42,92% 102
33	27,20%2.700	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%2.117	43,31% 103
34	27,67%2.751	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%2.156	43,31% 103
35	27,96%2.787	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%2.179	43,31% 103
36	28,22%2.817	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%2.202	43,78% 104
37	28,39%2.845	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%2.221	43,78% 104
38	28,54%2.863	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%2.235	44,02% 105
39	28,69%2.880	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%2.247	44,64% 106
40	28,79%2.896	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%2.256	44,64% 106
41	28,86%2.906	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%2.261	44,64% 106
42	28,90%2.912	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%2.265	44,64% 106

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 originación 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 (CTHs) / Residential mortgage loans (PTCs)

Fecha / Date: 31/12/2020

Divisa / Currency: EUR

Esta serie histórica calculada a esta fecha puede diferir de las series históricas calculadas con anterioridad a consecuencia de cobros o actualización de información 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 or information update of the securitised assets communicated or modified by the relevant Servicer after their effective dates

	Total	1994	1995	1996	1997	1998	1999	2000	2001	2002	2003	2004	2005	2006
43	28,94% 2.915	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% 2.271	44,64% 106
44	29,02% 2.930	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% 2.279	44,64% 106
45	29,05% 2.935	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% 2.281	44,64% 106
46	29,06% 2.938	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% 2.283	44,64% 106
47	29,08% 2.941	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% 2.284	44,64% 106
48	29,12% 2.948	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% 2.289	44,64% 106
49	29,17% 2.956	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% 2.293	45,12% 107
50	29,18% 2.957	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% 2.293	45,12% 107
51	29,20% 2.960	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% 2.295	45,45% 108
52	29,20% 2.960	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% 2.295	45,45% 108
53	29,22% 2.967	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% 2.298	45,45% 108
54	29,23% 2.968	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% 2.298	45,45% 108
55	29,25% 2.972	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% 2.301	45,45% 108
56	29,27% 2.976	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% 2.301	45,45% 108
57	29,28% 2.979	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% 2.303	45,45% 108
58	29,29% 2.980	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% 2.304	45,45% 108