

HIPOCAT 11 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Indices de Referencia / Distribution by Reference Indexes

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

Fecha / Date: 31/10/2024

Divisa / Currency: EUR

| Indices de Referencia Reference Indexes | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | Tipo Int. Int. Rate | Margen s/Índice Margin o/Index | | |
|--|--|---------------|-----------------------|---------------|---|---------------|---------------------|---------------|--|---------------|-----------------------|---------------|------------------------|-----------------------------------|--------|-------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Med.Pond. W. Avg. | M.Pond. W. Avg. | Min. | Max. |
| Interés Variable Floating Interest | 2.270 | 100,00 | 140.699.238,43 | 100,00 | 273 | 100,00 | 1.748.169,38 | 100,00 | 2.259 | 100,00 | 138.951.069,05 | 100,00 | 4,597% | | | |
| EURIBOR/MIBOR a 1 año (M. Hipotecario) 1-year EURIBOR/MIBOR (Mortgage Market) | 1.447 | 63,74 | 94.913.086,75 | 67,46 | 158 | 57,88 | 1.089.167,95 | 62,30 | 1.440 | 63,75 | 93.823.918,80 | 67,52 | 4,703% | 0,937 | 0,200 | 2,250 |
| M. Hipotecario Conjunto de Entidades Mortgage Market: All Institutions | 823 | 36,26 | 45.786.151,68 | 32,54 | 115 | 42,12 | 659.001,43 | 37,70 | 819 | 36,25 | 45.127.150,25 | 32,48 | 4,376% | 0,310 | -0,090 | 2,791 |
| Total : | 2.270 | 100,00 | 140.699.238,43 | 100,00 | 273 | 100,00 | 1.748.169,38 | 100,00 | 2.259 | 100,00 | 138.951.069,05 | 100,00 | | | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 4,597% | | | |
| Media Simple / Average : | | | 61.982,04 | | | | 6.403,55 | | | | 61.509,99 | | 4,554% | | | |
| Mínimo / Minimum : | | | 102,92 | | | | 16,45 | | | | 102,92 | | 0,449% | | | |
| Máximo / Maximum : | | | 513.512,95 | | | | 345.617,39 | | | | 510.361,82 | | 5,929% | | | |

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.