

# HIPOCAT 11 Fondo de Titulización de Activos

## Cartera de Activos Titulizados / Portfolio of Securitised Assets

### Distribución por Intervalos de Tipos de Interés Nominal Anual / Distribution by Nominal Annual Interest Rate Intervals

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

Fecha / Date: 30/04/2024

Divisa / Currency: EUR

| Intervalos de Tipos de Interés<br>Interest Rate Intervals | Saldo Vivo de Principal<br>Outstanding Principal Balance |              |                  |                       | Principal Vencido Impagado<br>Overdue Principal |            |                  |                     | Principal Pendiente Vencimiento<br>Outstanding Principal |              |                  |                       | % Tipo de Interés<br>% Interest Rate |       |       |       |              |
|---|--|--------------|------------------|-----------------------|---|------------|------------------|---------------------|--|--------------|------------------|-----------------------|--------------------------------------|-------|-------|-------|--------------|
|   | Num.   | %            | Importe / Amount | %                     | Num.  | %          | Importe / Amount | %                   | Num.   | %            | Importe / Amount | %                     | Med.Pond.<br>W. Avg.                 | Min.  | Max.  |       |              |
| 0,500   | 0,999  | 1            | 0,04             | 155.175,56            | 0,10  | 1          | 0,34             | 155.175,56          | 8,92   | 0            | 0,00             | 0,00                  | 0,00                                 | 0,000 | 0,763 | 0,763 |              |
| 1,000   | 1,499  | 1            | 0,04             | 134.329,14            | 0,09  | 1          | 0,34             | 134.329,14          | 7,72   | 0            | 0,00             | 0,00                  | 0,00                                 | 0,000 | 1,013 | 1,013 |              |
| 1,500   | 1,999  | 1            | 0,04             | 168.957,94            | 0,11  | 1          | 0,34             | 168.957,94          | 9,72   | 0            | 0,00             | 0,00                  | 0,00                                 | 0,000 | 1,894 | 1,894 |              |
| 2,000   | 2,499  | 3            | 0,13             | 99.590,57             | 0,07  | 2          | 0,68             | 40.439,69           | 2,33   | 2            | 0,08             | 59.150,88             | 0,04                                 | 2,121 | 2,097 | 2,224 |              |
| 2,500   | 2,999  | 1            | 0,04             | 144.591,09            | 0,10  | 1          | 0,34             | 144.591,09          | 8,31   | 0            | 0,00             | 0,00                  | 0,00                                 | 0,000 | 2,673 | 2,673 |              |
| 3,000   | 3,499  | 1            | 0,04             | 101.908,19            | 0,07  | 1          | 0,34             | 1.565,20            | 0,09   | 1            | 0,04             | 100.342,99            | 0,07                                 | 3,359 | 3,359 | 3,359 |              |
| 3,500   | 3,999  | 85           | 3,55             | 5.129.857,35          | 3,43  | 8          | 2,72             | 226.727,04          | 13,04  | 84           | 3,53             | 4.903.130,31          | 3,32                                 | 3,859 | 3,531 | 3,995 |              |
| 4,000   | 4,499  | 763          | 31,90            | 44.738.578,29         | 29,90   | 70         | 23,81            | 501.763,69          | 28,85  | 760          | 31,93            | 44.236.814,60         | 29,92                                | 4,330 | 4,015 | 4,499 |              |
| 4,500   | 4,999  | 1.129        | 47,20            | 70.011.570,35         | 46,80   | 124        | 42,18            | 87.235,70           | 5,02   | 1.128        | 47,39            | 69.924.334,65         | 47,29                                | 4,729 | 4,502 | 4,999 |              |
| 5,000   | 5,499  | 377          | 15,76            | 26.657.207,23         | 17,82   | 76         | 25,85            | 273.160,12          | 15,71  | 375          | 15,76            | 26.384.047,11         | 17,84                                | 5,179 | 5,007 | 5,499 |              |
| 5,500   | 5,999  | 29           | 1,21             | 2.234.919,39          | 1,49  | 9          | 3,06             | 5.119,38            | 0,29   | 29           | 1,22             | 2.229.800,01          | 1,51                                 | 5,625 | 5,510 | 5,929 |              |
| 6,000   | 6,499  | 1            | 0,04             | 33.556,03             | 0,02  | 0          | 0,00             | 0,00                | 0,00   | 1            | 0,04             | 33.556,03             | 0,02                                 | 6,399 | 6,399 | 6,399 |              |
| <b>Total :</b>  |  | <b>2.392</b> | <b>100,00</b>    | <b>149.610.241,13</b> | <b>100,00</b>                                   | <b>294</b> | <b>100,00</b>    | <b>1.739.064,55</b> | <b>100,00</b>  | <b>2.380</b> | <b>100,00</b>    | <b>147.871.176,58</b> | <b>100,00</b>                        |       |       |       |              |
| <b>Media Ponderada / Weighted Average :</b>               |  |              |                  |                       |   |            |                  |                     |  |              |                  |                       |                                      |       |       |       | <b>4,673</b> |
| <b>Media Simple / Average :</b>                           |  |              |                  | <b>62.546,09</b>      |   |            |                  | <b>5.915,19</b>     |  |              |                  | <b>62.130,75</b>      |                                      |       |       |       | <b>4,639</b> |
| <b>Mínimo / Minimum :</b>                                 |  |              |                  | <b>145,27</b>         |   |            |                  | <b>5,35</b>         |  |              |                  | <b>95,71</b>          |                                      |       |       |       | <b>0,763</b> |
| <b>Máximo / Maximum :</b>                                 |  |              |                  | <b>532.170,03</b>     |   |            |                  | <b>345.617,39</b>   |  |              |                  | <b>529.090,00</b>     |                                      |       |       |       | <b>6,399</b> |