

HIPOCAT 11 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Intervalos de Fecha de Vencimiento Final / Distribution by Final Maturity Date Intervals

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

Fecha / Date: 30/09/2024

Divisa / Currency: EUR

| Intervalos anuales Annual Intervals | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | Tipo Interés Interest Rate | Vida residual Residual Life |
|--|--|---------------|-----------------------|---------------|---|---------------|---------------------|---------------|--|---------------|-----------------------|---------------|-------------------------------|----------------------------------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Media Pond. W. Average | M. Pond. Meses W. Avg. Months |
| 2021 | 1 | 0,04 | 17.441,79 | 0,01 | 1 | 0,45 | 17.441,79 | 1,01 | 0 | 0,00 | 0,00 | 0,00 | 0,000% | 0,000 |
| 2024 | 36 | 1,57 | 24.917,88 | 0,02 | 4 | 1,81 | 1.791,64 | 0,10 | 35 | 1,54 | 23.126,24 | 0,02 | 4,689% | 2,297 |
| 2025 | 57 | 2,49 | 232.291,92 | 0,16 | 5 | 2,26 | 2.226,09 | 0,13 | 57 | 2,50 | 230.065,83 | 0,16 | 4,582% | 10,979 |
| 2026 | 70 | 3,06 | 574.522,31 | 0,40 | 7 | 3,17 | 3.197,38 | 0,19 | 70 | 3,07 | 571.324,93 | 0,41 | 4,464% | 20,408 |
| 2027 | 50 | 2,18 | 651.585,05 | 0,46 | 0 | 0,00 | 0,00 | 0,00 | 50 | 2,19 | 651.585,05 | 0,46 | 4,508% | 34,156 |
| 2028 | 69 | 3,01 | 1.440.239,64 | 1,01 | 4 | 1,81 | 1.724,10 | 0,10 | 69 | 3,03 | 1.438.515,54 | 1,03 | 4,523% | 46,494 |
| 2029 | 124 | 5,41 | 2.608.334,20 | 1,84 | 5 | 2,26 | 2.430,83 | 0,14 | 124 | 5,44 | 2.605.903,37 | 1,86 | 4,535% | 57,697 |
| 2030 | 131 | 5,72 | 3.288.606,17 | 2,32 | 11 | 4,98 | 158.651,18 | 9,21 | 130 | 5,71 | 3.129.954,99 | 2,23 | 4,516% | 69,568 |
| 2031 | 118 | 5,15 | 4.294.593,21 | 3,02 | 10 | 4,52 | 15.127,85 | 0,88 | 118 | 5,18 | 4.279.465,36 | 3,05 | 4,582% | 80,858 |
| 2032 | 94 | 4,10 | 3.597.380,05 | 2,53 | 11 | 4,98 | 10.106,44 | 0,59 | 94 | 4,13 | 3.587.273,61 | 2,56 | 4,569% | 93,601 |
| 2033 | 121 | 5,28 | 5.539.878,94 | 3,90 | 14 | 6,33 | 91.663,55 | 5,32 | 120 | 5,27 | 5.448.215,39 | 3,88 | 4,534% | 105,413 |
| 2034 | 217 | 9,48 | 10.529.510,35 | 7,41 | 17 | 7,69 | 5.280,15 | 0,31 | 217 | 9,53 | 10.524.230,20 | 7,50 | 4,612% | 117,246 |
| 2035 | 267 | 11,66 | 20.052.559,17 | 14,12 | 38 | 17,19 | 151.843,01 | 8,81 | 265 | 11,63 | 19.900.716,16 | 14,19 | 4,643% | 130,352 |
| 2036 | 616 | 26,90 | 52.741.320,63 | 37,14 | 62 | 28,05 | 540.902,35 | 31,39 | 613 | 26,91 | 52.200.418,28 | 37,21 | 4,665% | 139,732 |
| 2037 | 38 | 1,66 | 3.755.509,00 | 2,64 | 6 | 2,71 | 4.724,30 | 0,27 | 38 | 1,67 | 3.750.784,70 | 2,67 | 4,616% | 150,795 |
| 2038 | 7 | 0,31 | 603.773,70 | 0,43 | 0 | 0,00 | 0,00 | 0,00 | 7 | 0,31 | 603.773,70 | 0,43 | 4,657% | 165,835 |
| 2039 | 8 | 0,35 | 771.521,91 | 0,54 | 0 | 0,00 | 0,00 | 0,00 | 8 | 0,35 | 771.521,91 | 0,55 | 4,462% | 177,315 |
| 2040 | 15 | 0,66 | 1.623.827,89 | 1,14 | 2 | 0,90 | 723,76 | 0,04 | 15 | 0,66 | 1.623.104,13 | 1,16 | 4,615% | 192,139 |
| 2041 | 64 | 2,79 | 6.492.386,04 | 4,57 | 4 | 1,81 | 3.115,04 | 0,18 | 64 | 2,81 | 6.489.271,00 | 4,63 | 4,634% | 199,553 |
| 2042 | 7 | 0,31 | 855.288,28 | 0,60 | 1 | 0,45 | 603,66 | 0,04 | 7 | 0,31 | 854.684,62 | 0,61 | 4,473% | 212,468 |
| 2043 | 9 | 0,39 | 783.845,59 | 0,55 | 0 | 0,00 | 0,00 | 0,00 | 9 | 0,40 | 783.845,59 | 0,56 | 4,883% | 225,880 |
| 2044 | 7 | 0,31 | 646.725,56 | 0,46 | 0 | 0,00 | 0,00 | 0,00 | 7 | 0,31 | 646.725,56 | 0,46 | 4,869% | 239,067 |
| 2045 | 19 | 0,83 | 2.326.685,31 | 1,64 | 2 | 0,90 | 159,90 | 0,01 | 19 | 0,83 | 2.326.525,41 | 1,66 | 4,839% | 252,716 |
| 2046 | 145 | 6,33 | 18.562.222,63 | 13,07 | 17 | 7,69 | 711.727,12 | 41,30 | 142 | 6,23 | 17.850.495,51 | 12,72 | 4,661% | 260,389 |
| Total : | 2.290 | 100,00 | 142.014.967,22 | 100,00 | 221 | 100,00 | 1.723.440,14 | 100,00 | 2.278 | 100,00 | 140.291.527,08 | 100,00 | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 4,638% | 149,747 |
| Media Simple / Average : | | | 62.015,27 | | | | 7.798,37 | | | | 61.585,39 | | 4,600% | 119,470 |
| Mínimo / Minimum : | | | 69,97 | | | | 16,37 | | | | 69,97 | | 0,449% | 31/10/2024 |
| Máximo / Maximum : | | | 516.652,10 | | | | 345.617,39 | | | | 513.512,94 | | 6,399% | 31/12/2046 |