

HIPOCAT 11 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Intervalos de Fecha de Formalización / Distribution by Arrangement Date Intervals

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

Fecha / Date: 31/12/2021

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 | Antigüedad Age |
|---|--|---------------|-----------------------|---------------|---|---------------|---------------------|---------------|--|---------------|-----------------------|---------------|-------------------------------|----------------------------------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Media Pond. W. Average | M. Pond. Meses W. Avg. Months |
| 1997 | 14 | 0,49 | 196.799,36 | 0,09 | 2 | 0,94 | 513,29 | 0,04 | 14 | 0,49 | 196.286,07 | 0,10 | 1,390% | 292,073 |
| 1998 | 11 | 0,38 | 234.104,76 | 0,11 | 0 | 0,00 | 0,00 | 0,00 | 11 | 0,38 | 234.104,76 | 0,11 | 1,715% | 283,940 |
| 1999 | 91 | 3,16 | 1.379.634,70 | 0,66 | 6 | 2,83 | 8.340,69 | 0,65 | 91 | 3,17 | 1.371.294,01 | 0,67 | 1,804% | 269,218 |
| 2000 | 119 | 4,13 | 2.545.681,77 | 1,23 | 7 | 3,30 | 2.301,15 | 0,18 | 119 | 4,14 | 2.543.380,62 | 1,23 | 1,888% | 258,245 |
| 2001 | 63 | 2,19 | 1.565.983,52 | 0,75 | 5 | 2,36 | 18.669,76 | 1,45 | 62 | 2,16 | 1.547.313,76 | 0,75 | 1,737% | 244,782 |
| 2002 | 120 | 4,17 | 3.639.943,10 | 1,75 | 14 | 6,60 | 4.309,61 | 0,33 | 120 | 4,18 | 3.635.633,49 | 1,76 | 1,482% | 233,523 |
| 2003 | 209 | 7,26 | 7.021.602,00 | 3,38 | 17 | 8,02 | 89.145,01 | 6,91 | 208 | 7,24 | 6.932.456,99 | 3,36 | 0,785% | 221,896 |
| 2004 | 421 | 14,62 | 17.730.542,02 | 8,55 | 26 | 12,26 | 28.357,17 | 2,20 | 420 | 14,63 | 17.702.184,85 | 8,59 | 0,630% | 210,232 |
| 2005 | 456 | 15,83 | 39.320.082,99 | 18,95 | 44 | 20,75 | 456.027,34 | 35,36 | 453 | 15,78 | 38.864.055,65 | 18,85 | 0,785% | 196,408 |
| 2006 | 1.376 | 47,78 | 133.844.729,08 | 64,51 | 91 | 42,92 | 682.130,19 | 52,89 | 1.373 | 47,82 | 133.162.598,89 | 64,58 | 0,903% | 187,895 |
| Total : | 2.880 | 100,00 | 207.479.103,30 | 100,00 | 212 | 100,00 | 1.289.794,21 | 100,00 | 2.871 | 100,00 | 206.189.309,09 | 100,00 | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 0,890% | 195,409 |
| Media Simple / Average : | | | 72.041,36 | | | | 6.083,93 | | | | 71.817,94 | | 0,948% | 204,002 |
| Mínimo / Minimum : | | | 75,33 | | | | 32,33 | | | | 83,59 | | 0,000% | 12/02/1997 |
| Máximo / Maximum : | | | 629.326,47 | | | | 208.199,18 | | | | 629.326,47 | | 3,011% | 26/10/2006 |