

# 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 (PHs/CTHs) / Residential mortgage loans (PTCs/MCs)

Fecha / Date: 30/04/2026

Divisa / Currency: EUR

| Intervalos anuales<br>Annual intervals | Saldo Vivo de Principal<br>Outstanding Principal Balance |               |                       |               | Principal Vencido Impagado<br>Overdue Principal |               |                     |               | Principal Pendiente Vencimiento<br>Outstanding Principal |               |                       |               | Tipo Interes<br>Interest Rate | Antigüedad<br>Age                |
|--|--|---------------|-----------------------|---------------|---|---------------|---------------------|---------------|--|---------------|-----------------------|---------------|-------------------------------|----------------------------------|
|  | Num.   | %             | Importe / Amount      | %             | Num.  | %             | Importe / Amount    | %             | Num.   | %             | Importe / Amount      | %             | Media Pond.<br>W. Average     | M. Pond. Meses<br>W. Avg. Months |
| 1997                                   | 4  | 0,20 %        | 46.339,87             | 0,04 %        | 1   | 0,83 %        | 192,42              | 0,02 %        | 4  | 0,20 %        | 46.147,45             | 0,04 %        | 3,287%                        | 343,4271                         |
| 1998                                   | 4  | 0,20 %        | 60.557,54             | 0,05 %        | 1   | 0,83 %        | 374,68              | 0,04 %        | 4  | 0,20 %        | 60.182,86             | 0,05 %        | 3,271%                        | 337,761                          |
| 1999                                   | 38   | 1,93 %        | 400.834,28            | 0,36 %        | 5   | 4,17 %        | 1.423,38            | 0,14 %        | 38   | 1,94 %        | 399.410,90            | 0,36 %        | 3,173%                        | 320,739                          |
| 2000                                   | 76   | 3,86 %        | 1.020.955,47          | 0,91 %        | 3   | 2,50 %        | 696,30              | 0,07 %        | 76   | 3,89 %        | 1.020.259,17          | 0,92 %        | 3,182%                        | 310,029                          |
| 2001                                   | 45   | 2,29 %        | 683.113,09            | 0,61 %        | 6   | 5,00 %        | 20.471,45           | 2,02 %        | 44   | 2,25 %        | 662.641,64            | 0,60 %        | 3,217%                        | 295,9297                         |
| 2002                                   | 75   | 3,81 %        | 1.518.578,77          | 1,36 %        | 2   | 1,67 %        | 1.028,72            | 0,10 %        | 75   | 3,83 %        | 1.517.550,05          | 1,37 %        | 3,139%                        | 285,3304                         |
| 2003                                   | 122  | 6,20 %        | 3.061.151,36          | 2,74 %        | 9   | 7,50 %        | 38.459,13           | 3,80 %        | 121  | 6,19 %        | 3.022.692,23          | 2,73 %        | 3,060%                        | 273,9696                         |
| 2004                                   | 254  | 12,90 %       | 8.404.878,08          | 7,53 %        | 14  | 11,67 %       | 14.562,81           | 1,44 %        | 254  | 12,99 %       | 8.390.315,27          | 7,58 %        | 3,010%                        | 261,9725                         |
| 2005                                   | 328  | 16,66 %       | 20.613.114,22         | 18,46 %       | 17  | 14,17 %       | 169.961,33          | 16,81 %       | 326  | 16,67 %       | 20.443.152,89         | 18,48 %       | 3,074%                        | 248,2037                         |
| 2006                                   | 1.023  | 51,96 %       | 75.827.956,39         | 67,92 %       | 62  | 51,67 %       | 764.012,87          | 75,56 %       | 1.014  | 51,84 %       | 75.063.943,52         | 67,85 %       | 3,153%                        | 239,7555                         |
| <b>Total:</b>                          | <b>1.969</b>   | <b>100,00</b> | <b>111.637.479,07</b> | <b>100,00</b> | <b>120</b>                                      | <b>100,00</b> | <b>1.011.183,09</b> | <b>100,00</b> | <b>1.956</b>   | <b>100,00</b> | <b>110.626.295,98</b> | <b>100,00</b> |                               |                                  |

Media Ponderada / Weighted Average :

Media simple / Average:

Mínimo / Minimum :

Máximo / Maximum:

56.697,55

251,98

451.508,41

8.426,53

84,86

155.175,56

56.557,41

251,98

447.833,97

3,126

3,118

0,763

5,372

245,935

253,967

29/04/1997

23/10/2006