

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: 31/12/2019

Divisa / Currency: EUR

| Intervalos de Tipos de Interés Interest Rate Intervals | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | % Tipo de Interés % Interest Rate | | |
|---|--|---------------|-----------------------|---------------|---|---------------|-------------------|---------------|--|---------------|-----------------------|---------------|--------------------------------------|-------|-------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Med.Pond. W. Avg. | Min. | Max. |
| 0,000 0,499 | 444 | 13,53 | 34.433.220,04 | 13,14 | 21 | 6,93 | 64.332,55 | 7,92 | 443 | 13,53 | 34.368.887,49 | 13,15 | 0,386 | 0,084 | 0,496 |
| 0,500 0,999 | 1.356 | 41,32 | 117.767.548,26 | 44,93 | 111 | 36,63 | 447.435,10 | 55,12 | 1.353 | 41,34 | 117.320.113,16 | 44,90 | 0,739 | 0,503 | 0,996 |
| 1,000 1,499 | 255 | 7,77 | 25.326.082,94 | 9,66 | 45 | 14,85 | 37.906,79 | 4,67 | 255 | 7,79 | 25.288.176,15 | 9,68 | 1,133 | 1,003 | 1,488 |
| 1,500 1,999 | 64 | 1,95 | 4.511.343,30 | 1,72 | 1 | 0,33 | 591,37 | 0,07 | 64 | 1,96 | 4.510.751,93 | 1,73 | 1,948 | 1,786 | 1,997 |
| 2,000 2,499 | 1.001 | 30,50 | 71.033.034,92 | 27,10 | 96 | 31,68 | 99.068,81 | 12,20 | 997 | 30,46 | 70.933.966,11 | 27,14 | 2,271 | 2,005 | 2,498 |
| 2,500 2,999 | 159 | 4,84 | 8.847.322,16 | 3,38 | 28 | 9,24 | 162.179,35 | 19,98 | 158 | 4,83 | 8.685.142,81 | 3,32 | 2,580 | 2,501 | 2,932 |
| 3,000 3,499 | 2 | 0,06 | 203.810,75 | 0,08 | 1 | 0,33 | 269,55 | 0,03 | 2 | 0,06 | 203.541,20 | 0,08 | 3,439 | 3,402 | 3,450 |
| 3,500 3,999 | 1 | 0,03 | 6.542,52 | 0,00 | 0 | 0,00 | 0,00 | 0,00 | 1 | 0,03 | 6.542,52 | 0,00 | 3,501 | 3,501 | 3,501 |
| Total : | 3.282 | 100,00 | 262.128.904,89 | 100,00 | 303 | 100,00 | 811.783,52 | 100,00 | 3.273 | 100,00 | 261.317.121,37 | 100,00 | | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 1,231 | | |
| Media Simple / Average : | | | 79.868,65 | | | | 2.679,15 | | | | 79.840,24 | | 1,305 | | |
| Mínimo / Minimum : | | | 70,52 | | | | 8,54 | | | | 70,52 | | 0,084 | | |
| Máximo / Maximum : | | | 722.783,63 | | | | 155.175,56 | | | | 722.783,63 | | 3,501 | | |