

# 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: 30/09/2023

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.  |
| 0,000                                                     | 0,499 | 1                                                        | 0,04   | 66.346,91        | 0,04   | 1                                               | 0,41   | 17.991,69        | 0,75   | 1                                                        | 0,04   | 48.355,22        | 0,03   | 0,449                                | 0,449 | 0,449 |
| 0,500                                                     | 0,999 | 1                                                        | 0,04   | 155.175,56       | 0,09   | 1                                               | 0,41   | 155.175,56       | 6,44   | 0                                                        | 0,00   | 0,00             | 0,00   | 0,000                                | 0,763 | 0,763 |
| 1,000                                                     | 1,499 | 2                                                        | 0,08   | 234.142,57       | 0,14   | 2                                               | 0,81   | 161.892,42       | 6,72   | 1                                                        | 0,04   | 72.250,15        | 0,04   | 1,387                                | 1,013 | 1,387 |
| 1,500                                                     | 1,999 | 31                                                       | 1,23   | 1.934.161,19     | 1,18   | 5                                               | 2,03   | 175.164,20       | 7,27   | 29                                                       | 1,15   | 1.758.996,99     | 1,09   | 1,833                                | 1,699 | 1,999 |
| 2,000                                                     | 2,499 | 91                                                       | 3,60   | 4.905.753,07     | 3,00   | 8                                               | 3,25   | 54.426,48        | 2,26   | 90                                                       | 3,58   | 4.851.326,59     | 3,01   | 2,289                                | 2,049 | 2,499 |
| 2,500                                                     | 2,999 | 224                                                      | 8,85   | 12.461.605,26    | 7,62   | 19                                              | 7,72   | 203.643,96       | 8,45   | 222                                                      | 8,84   | 12.257.961,30    | 7,61   | 2,805                                | 2,527 | 2,995 |
| 3,000                                                     | 3,499 | 382                                                      | 15,10  | 25.229.525,84    | 15,43  | 29                                              | 11,79  | 207.718,20       | 8,62   | 381                                                      | 15,17  | 25.021.807,64    | 15,53  | 3,270                                | 3,016 | 3,498 |
| 3,500                                                     | 3,999 | 632                                                      | 24,98  | 45.336.987,29    | 27,72  | 61                                              | 24,80  | 553.457,60       | 22,97  | 628                                                      | 25,00  | 44.783.529,69    | 27,79  | 3,758                                | 3,501 | 3,995 |
| 4,000                                                     | 4,499 | 642                                                      | 25,38  | 39.856.460,31    | 24,37  | 58                                              | 23,58  | 641.921,51       | 26,64  | 638                                                      | 25,40  | 39.214.538,80    | 24,34  | 4,255                                | 4,002 | 4,497 |
| 4,500                                                     | 4,999 | 412                                                      | 16,28  | 26.568.928,56    | 16,25  | 43                                              | 17,48  | 145.395,77       | 6,03   | 411                                                      | 16,36  | 26.423.532,79    | 16,40  | 4,704                                | 4,507 | 4,999 |
| 5,000                                                     | 5,499 | 109                                                      | 4,31   | 6.670.927,43     | 4,08   | 19                                              | 7,72   | 93.119,00        | 3,86   | 108                                                      | 4,30   | 6.577.808,43     | 4,08   | 5,159                                | 5,007 | 5,499 |
| 5,500                                                     | 5,999 | 3                                                        | 0,12   | 118.977,52       | 0,07   | 0                                               | 0,00   | 0,00             | 0,00   | 3                                                        | 0,12   | 118.977,52       | 0,07   | 5,571                                | 5,507 | 5,907 |
| Total :                                                   |       | 2.530                                                    | 100,00 | 163.538.991,51   | 100,00 | 246                                             | 100,00 | 2.409.906,39     | 100,00 | 2.512                                                    | 100,00 | 161.129.085,12   | 100,00 |                                      |       |       |
| Media Ponderada / Weighted Average :                      |       |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 3,877                                |       |       |
| Media Simple / Average :                                  |       |                                                          |        | 64.639,92        |        |                                                 |        | 9.796,37         |        |                                                          |        | 64.143,74        |        | 3,860                                |       |       |
| Mínimo / Minimum :                                        |       |                                                          |        | 178,27           |        |                                                 |        | 6,42             |        |                                                          |        | 178,27           |        | 0,449                                |       |       |
| Máximo / Maximum :                                        |       |                                                          |        | 550.974,36       |        |                                                 |        | 345.617,39       |        |                                                          |        | 550.974,36       |        | 5,907                                |       |       |