

HIPOCAT 11 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Intervalos de Relación Principal actual / Valor de Tasación (%CLTV) / Distribution by current Loan-to-Value Ratio (% CLTV) Intervals

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

Fecha / Date: 31/10/2018

Divisa / Currency: EUR

| Intervalos de %CLTV %CLTV Intervals | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | %CLTV Media Ponderada Weighted Average % CLTV | | |
|--|--|-----|------------------|---------------|---|----|------------------|------------|--|-----|------------------|---------------|--|----------|---------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | SVP / OPB | PPV / OP | |
| 0,01 | 5,00 | 207 | 5,81 | 1.522.347,83 | 0,51 | 24 | 4,30 | 196.393,88 | 28,37 | 202 | 5,68 | 1.325.953,95 | 0,45 | 12,630 | 3,179 |
| 5,01 | 10,00 | 214 | 6,01 | 3.568.799,27 | 1,20 | 16 | 2,87 | 7.153,62 | 1,03 | 214 | 6,02 | 3.561.645,65 | 1,20 | 7,864 | 7,854 |
| 10,01 | 15,00 | 207 | 5,81 | 5.868.172,36 | 1,97 | 22 | 3,94 | 10.182,71 | 1,47 | 207 | 5,82 | 5.857.989,65 | 1,97 | 12,642 | 12,618 |
| 15,01 | 20,00 | 235 | 6,60 | 8.311.181,21 | 2,79 | 30 | 5,38 | 16.578,34 | 2,39 | 235 | 6,61 | 8.294.602,87 | 2,79 | 17,908 | 17,864 |
| 20,01 | 25,00 | 224 | 6,29 | 9.477.912,90 | 3,18 | 31 | 5,56 | 11.866,01 | 1,71 | 224 | 6,30 | 9.466.046,89 | 3,18 | 22,465 | 22,438 |
| 25,01 | 30,00 | 190 | 5,34 | 10.213.640,88 | 3,43 | 39 | 6,99 | 23.426,37 | 3,38 | 190 | 5,34 | 10.190.214,51 | 3,43 | 27,656 | 27,588 |
| 30,01 | 35,00 | 197 | 5,53 | 11.334.354,99 | 3,80 | 29 | 5,20 | 11.527,95 | 1,67 | 197 | 5,54 | 11.322.827,04 | 3,81 | 32,452 | 32,420 |
| 35,01 | 40,00 | 196 | 5,51 | 14.079.013,12 | 4,73 | 29 | 5,20 | 11.661,75 | 1,68 | 196 | 5,51 | 14.067.351,37 | 4,73 | 37,600 | 37,569 |
| 40,01 | 45,00 | 161 | 4,52 | 12.476.816,92 | 4,19 | 27 | 4,84 | 19.105,68 | 2,76 | 161 | 4,53 | 12.457.711,24 | 4,19 | 42,842 | 42,775 |
| 45,01 | 50,00 | 128 | 3,60 | 10.296.856,89 | 3,46 | 21 | 3,76 | 11.737,55 | 1,70 | 128 | 3,60 | 10.285.119,34 | 3,46 | 47,440 | 47,384 |
| 50,01 | 55,00 | 126 | 3,54 | 12.666.587,02 | 4,25 | 24 | 4,30 | 15.183,57 | 2,19 | 126 | 3,54 | 12.651.403,45 | 4,26 | 52,442 | 52,378 |
| 55,01 | 60,00 | 135 | 3,79 | 14.536.174,36 | 4,88 | 18 | 3,23 | 10.401,02 | 1,50 | 135 | 3,80 | 14.525.773,34 | 4,89 | 57,800 | 57,758 |
| 60,01 | 65,00 | 122 | 3,43 | 13.394.702,11 | 4,50 | 24 | 4,30 | 16.550,90 | 2,39 | 122 | 3,43 | 13.378.151,21 | 4,50 | 62,542 | 62,464 |
| 65,01 | 70,00 | 135 | 3,79 | 16.167.381,24 | 5,43 | 21 | 3,76 | 20.375,56 | 2,94 | 135 | 3,80 | 16.147.005,68 | 5,43 | 67,687 | 67,599 |
| 70,01 | 75,00 | 144 | 4,04 | 19.348.022,24 | 6,49 | 24 | 4,30 | 37.406,18 | 5,40 | 144 | 4,05 | 19.310.616,06 | 6,50 | 72,612 | 72,459 |
| 75,01 | 80,00 | 155 | 4,35 | 21.161.986,64 | 7,10 | 30 | 5,38 | 46.654,60 | 6,74 | 155 | 4,36 | 21.115.332,04 | 7,10 | 77,694 | 77,509 |
| 80,01 | 85,00 | 131 | 3,68 | 18.925.171,16 | 6,35 | 22 | 3,94 | 31.099,87 | 4,49 | 131 | 3,68 | 18.894.071,29 | 6,36 | 82,440 | 82,299 |
| 85,01 | 90,00 | 115 | 3,23 | 16.012.252,47 | 5,37 | 20 | 3,58 | 12.627,87 | 1,82 | 115 | 3,23 | 15.999.624,60 | 5,38 | 87,657 | 87,588 |
| 90,01 | 95,00 | 105 | 2,95 | 14.305.427,95 | 4,80 | 12 | 2,15 | 7.710,02 | 1,11 | 105 | 2,95 | 14.297.717,93 | 4,81 | 92,310 | 92,260 |
| 95,01 | 100,00 | 88 | 2,47 | 13.090.588,65 | 4,39 | 22 | 3,94 | 19.921,88 | 2,88 | 88 | 2,48 | 13.070.666,77 | 4,40 | 97,889 | 97,736 |
| 100,01 | 105,00 | 59 | 1,66 | 8.757.735,16 | 2,94 | 10 | 1,79 | 26.571,80 | 3,84 | 59 | 1,66 | 8.731.163,36 | 2,94 | 102,969 | 102,628 |
| 105,01 | 110,00 | 50 | 1,40 | 7.451.406,14 | 2,50 | 11 | 1,97 | 27.164,67 | 3,92 | 50 | 1,41 | 7.424.241,47 | 2,50 | 108,155 | 107,736 |
| 110,01 | 115,00 | 44 | 1,24 | 6.358.926,12 | 2,13 | 10 | 1,79 | 23.595,07 | 3,41 | 44 | 1,24 | 6.335.331,05 | 2,13 | 112,909 | 112,442 |
| 115,01 | 120,00 | 36 | 1,01 | 5.022.015,20 | 1,69 | 6 | 1,08 | 4.252,72 | 0,61 | 36 | 1,01 | 5.017.762,48 | 1,69 | 117,820 | 117,721 |
| 120,01 | 125,00 | 22 | 0,62 | 3.409.097,61 | 1,14 | 5 | 0,90 | 11.509,16 | 1,66 | 22 | 0,62 | 3.397.588,45 | 1,14 | 123,031 | 122,612 |
| 125,01 | 130,00 | 26 | 0,73 | 4.052.921,00 | 1,36 | 3 | 0,54 | 2.152,60 | 0,31 | 26 | 0,73 | 4.050.768,40 | 1,36 | 127,783 | 127,714 |
| 130,01 | 135,00 | 24 | 0,67 | 3.546.583,35 | 1,19 | 5 | 0,90 | 12.086,39 | 1,75 | 24 | 0,68 | 3.534.496,96 | 1,19 | 133,234 | 132,745 |
| 135,01 | 140,00 | 18 | 0,51 | 2.689.569,75 | 0,90 | 2 | 0,36 | 1.544,18 | 0,22 | 18 | 0,51 | 2.688.025,57 | 0,90 | 136,924 | 136,844 |
| 140,01 | 145,00 | 13 | 0,37 | 2.165.098,54 | 0,73 | 3 | 0,54 | 2.014,97 | 0,29 | 13 | 0,37 | 2.163.083,57 | 0,73 | 142,701 | 142,569 |
| 145,01 | 150,00 | 5 | 0,14 | 790.132,62 | 0,27 | 0 | 0,00 | 0,00 | 0,00 | 5 | 0,14 | 790.132,62 | 0,27 | 147,679 | 147,679 |

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|---|--|---------------|-----------------------|---------------|---|---------------|-------------------|---------------|--|---------------|-----------------------|---------------|--|----------------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | SVP / OPB | PPV / OP |
| 150,01 - 155,00 | 6 | 0,17 | 970.211,97 | 0,33 | 2 | 0,36 | 17.855,44 | 2,58 | 6 | 0,17 | 952.356,53 | 0,32 | 154,867 | 151,870 |
| 155,01 - 160,00 | 4 | 0,11 | 535.450,57 | 0,18 | 1 | 0,18 | 698,08 | 0,10 | 4 | 0,11 | 534.752,49 | 0,18 | 155,924 | 155,720 |
| 160,01 - 165,00 | 6 | 0,17 | 875.930,89 | 0,29 | 1 | 0,18 | 638,33 | 0,09 | 6 | 0,17 | 875.292,56 | 0,29 | 161,976 | 161,858 |
| 165,01 - 170,00 | 4 | 0,11 | 631.354,22 | 0,21 | 1 | 0,18 | 414,99 | 0,06 | 4 | 0,11 | 630.939,23 | 0,21 | 166,798 | 166,686 |
| 170,01 - 175,00 | 4 | 0,11 | 586.078,80 | 0,20 | 2 | 0,36 | 1.990,03 | 0,29 | 4 | 0,11 | 584.088,77 | 0,20 | 173,706 | 173,110 |
| 175,01 - 180,00 | 5 | 0,14 | 750.867,66 | 0,25 | 2 | 0,36 | 12.704,88 | 1,84 | 5 | 0,14 | 738.162,78 | 0,25 | 181,501 | 178,185 |
| 180,01 - 185,00 | 4 | 0,11 | 589.536,33 | 0,20 | 3 | 0,54 | 1.903,21 | 0,27 | 4 | 0,11 | 587.633,12 | 0,20 | 183,778 | 183,183 |
| 190,01 - 195,00 | 4 | 0,11 | 528.162,69 | 0,18 | 1 | 0,18 | 718,30 | 0,10 | 4 | 0,11 | 527.444,39 | 0,18 | 191,980 | 191,719 |
| 195,01 - 200,00 | 1 | 0,03 | 151.188,08 | 0,05 | 0 | 0,00 | 0,00 | 0,00 | 1 | 0,03 | 151.188,08 | 0,05 | 198,321 | 198,321 |
| 200,01 - 205,00 | 2 | 0,06 | 255.344,74 | 0,09 | 1 | 0,18 | 585,42 | 0,08 | 2 | 0,06 | 254.759,32 | 0,09 | 201,562 | 201,096 |
| 205,01 - 210,00 | 1 | 0,03 | 154.464,27 | 0,05 | 1 | 0,18 | 584,27 | 0,08 | 1 | 0,03 | 153.880,00 | 0,05 | 207,977 | 207,190 |
| 225,01 - 230,00 | 1 | 0,03 | 139.197,82 | 0,05 | 0 | 0,00 | 0,00 | 0,00 | 1 | 0,03 | 139.197,82 | 0,05 | 225,568 | 225,568 |
| 230,01 - 235,00 | 3 | 0,08 | 428.196,73 | 0,14 | 1 | 0,18 | 738,82 | 0,11 | 3 | 0,08 | 427.457,91 | 0,14 | 234,417 | 234,009 |
| 245,01 - 250,00 | 1 | 0,03 | 98.771,21 | 0,03 | 0 | 0,00 | 0,00 | 0,00 | 1 | 0,03 | 98.771,21 | 0,03 | 245,736 | 245,736 |
| 255,01 - 260,00 | 1 | 0,03 | 133.280,47 | 0,04 | 1 | 0,18 | 664,69 | 0,10 | 1 | 0,03 | 132.615,78 | 0,04 | 260,186 | 258,889 |
| 330,01 - 335,00 | 1 | 0,03 | 116.659,35 | 0,04 | 1 | 0,18 | 4.339,09 | 0,63 | 1 | 0,03 | 112.320,26 | 0,04 | 347,822 | 334,884 |
| Total : | 3.560 | 100,00 | 297.945.571,50 | 100,00 | 558 | 100,00 | 692.292,44 | 100,00 | 3.555 | 100,00 | 297.253.279,06 | 100,00 | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 71,261 | 71,095 |
| Media Simple / Average : | | | 83.692,58 | | | | 1.240,67 | | | | 83.615,55 | | 51,331 | 51,181 |
| Mínimo / Minimum : | | | 38,87 | | | | 53,78 | | | | 38,87 | | 0,046 | 0,046 |
| Máximo / Maximum : | | | 776.410,55 | | | | 99.689,11 | | | | 776.410,55 | | 347,822 | 334,884 |