

# HIPOCAT 11 Fondo de Titulización de Activos

## Cartera de Activos Titulizados / Portfolio of Securitised Assets

### Situación de impagados: Clasificación por Primera Cuota Vencida y no Pagada / Current delinquency: Classification by First Overdue Instalment

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

Fecha / Date: 07/07/2023

Divisa / Currency: EUR

| Antigüedad<br>Aging                                      | Deuda Vencida<br>Overdue Debt |                     |                       |                  |                     |               | Deuda Pendiente de Vencer<br>Outstanding Debt |               |                | Deuda total<br>Total Debt |               |                           | Garantía<br>Security | % Deuda/Tasación<br>% Loan to Value |                    |
|----------------------------------------------------------|-------------------------------|---------------------|-----------------------|------------------|---------------------|---------------|-----------------------------------------------|---------------|----------------|---------------------------|---------------|---------------------------|----------------------|-------------------------------------|--------------------|
|                                                          | Num.                          | Principal           | Intereses<br>Interest | Otros<br>Other   | Total               | %             | Principal                                     | %             | Otros<br>Other | Principal                 | %             | Deuda total<br>Total Debt | V. Tasación<br>Value | s/Principal<br>o/Principal          | s/Total<br>o/Total |
| <b>Impagados / Delinquencies</b>                         |                               |                     |                       |                  |                     |               |                                               |               |                |                           |               |                           |                      |                                     |                    |
| De > 0 a ≤ 1 Mes<br>Up to 1 month                        | 53                            | 14.665,09           | 3.062,11              | 0,00             | 17.727,20           | 0,75          | 2.822.601,58                                  | 45,65         | 0,00           | 2.837.266,67              | 33,82         | 2.840.328,78              | 8.272.970,15         | 34,2956                             | 34,3326            |
| De > 1 a ≤ 2 Meses<br>from > 1 to ≤ 2 months             | 22                            | 13.354,45           | 5.047,53              | 0,00             | 18.401,98           | 0,78          | 1.248.162,41                                  | 20,19         | 0,00           | 1.261.516,86              | 15,04         | 1.266.564,39              | 3.597.124,75         | 35,0701                             | 35,2105            |
| De > 2 a ≤ 3 Meses<br>from > 2 to ≤ 3 months             | 15                            | 18.417,66           | 9.143,92              | 0,00             | 27.561,58           | 1,17          | 1.431.867,26                                  | 23,16         | 0,00           | 1.450.284,92              | 17,29         | 1.459.428,84              | 2.393.493,19         | 60,5928                             | 60,9748            |
| De > 3 a ≤ 6 Meses<br>from > 3 to ≤ 6 months             | 2                             | 2.503,02            | 1.868,95              | 0,00             | 4.371,97            | 0,19          | 156.650,62                                    | 2,53          | 0,00           | 159.153,64                | 1,90          | 161.022,59                | 165.795,03           | 95,9942                             | 97,1215            |
| De > 6 a < 12 Meses<br>from > 6 to < 12 months           | 2                             | 4.570,61            | 1.445,56              | 0,00             | 6.016,17            | 0,25          | 126.276,08                                    | 2,04          | 0,00           | 130.846,69                | 1,56          | 132.292,25                | 159.805,07           | 81,8789                             | 82,7835            |
| De ≥ 12 a ≤ 18 Meses<br>from ≥ 12 to ≤ 18 months         | 1                             | 3.115,98            | 64,16                 | 0,00             | 3.180,14            | 0,13          | 0,00                                          | 0,00          | 0,00           | 3.115,98                  | 0,04          | 3.180,14                  | 363.081,46           | 0,8582                              | 0,8759             |
| De > 18 a < 24 Meses<br>from > 18 to < 24 months         | 2                             | 25.161,99           | 4.515,54              | 29,04            | 29.706,57           | 1,26          | 202.203,05                                    | 3,27          | 0,00           | 227.365,04                | 2,71          | 231.909,62                | 362.794,71           | 62,6704                             | 63,9231            |
| De ≥ 2 Años<br>from ≥ 2 years                            | 20                            | 2.123.839,71        | 119.479,39            | 10.131,64        | 2.253.450,74        | 95,47         | 194.907,14                                    | 3,15          | 0,00           | 2.318.746,85              | 27,64         | 2.448.357,88              | 2.994.903,25         | 77,4231                             | 81,7508            |
| <b>Subtotal :</b>                                        | <b>117</b>                    | <b>2.205.628,51</b> | <b>144.627,16</b>     | <b>10.160,68</b> | <b>2.360.416,35</b> | <b>100,00</b> | <b>6.182.668,14</b>                           | <b>100,00</b> | <b>0,00</b>    | <b>8.388.296,65</b>       | <b>100,00</b> | <b>8.543.084,49</b>       | <b>18.309.967,61</b> | <b>45,8127</b>                      | <b>46,6581</b>     |
| <b>Dudosos (subjettivos) / Doubt debts (subjectives)</b> |                               |                     |                       |                  |                     |               |                                               |               |                |                           |               |                           |                      |                                     |                    |
|                                                          | 0                             | 0,00                | 0,00                  | 0,00             | 0,00                | 0,00          | 0,00                                          | 0,00          | 0,00           | 0,00                      | 0,00          | 0,00                      | 0,00                 |                                     |                    |
| <b>Subtotal :</b>                                        | <b>0</b>                      | <b>0,00</b>         | <b>0,00</b>           | <b>0,00</b>      | <b>0,00</b>         | <b>0,00</b>   | <b>0,00</b>                                   | <b>0,00</b>   | <b>0,00</b>    | <b>0,00</b>               | <b>0,00</b>   | <b>0,00</b>               | <b>0,00</b>          | <b>0,0000</b>                       | <b>0,0000</b>      |
| <b>Total :</b>                                           | <b>117</b>                    | <b>2.205.628,51</b> | <b>144.627,16</b>     | <b>10.160,68</b> | <b>2.360.416,35</b> |               | <b>6.182.668,14</b>                           |               | <b>0,00</b>    | <b>8.388.296,65</b>       |               | <b>8.543.084,49</b>       | <b>18.309.967,61</b> | <b>45,8127</b>                      | <b>46,6581</b>     |