

# HIPOCAT 9 Fondo de Titulización de Activos

## Cartera de Activos Titulizados / Portfolio of Securitised Assets

**Análisis de morosidad:** Tasa de entrada acumulada en mora +3 meses (trimestres naturales desde constitución Fondo) - Detalle por años originación activos

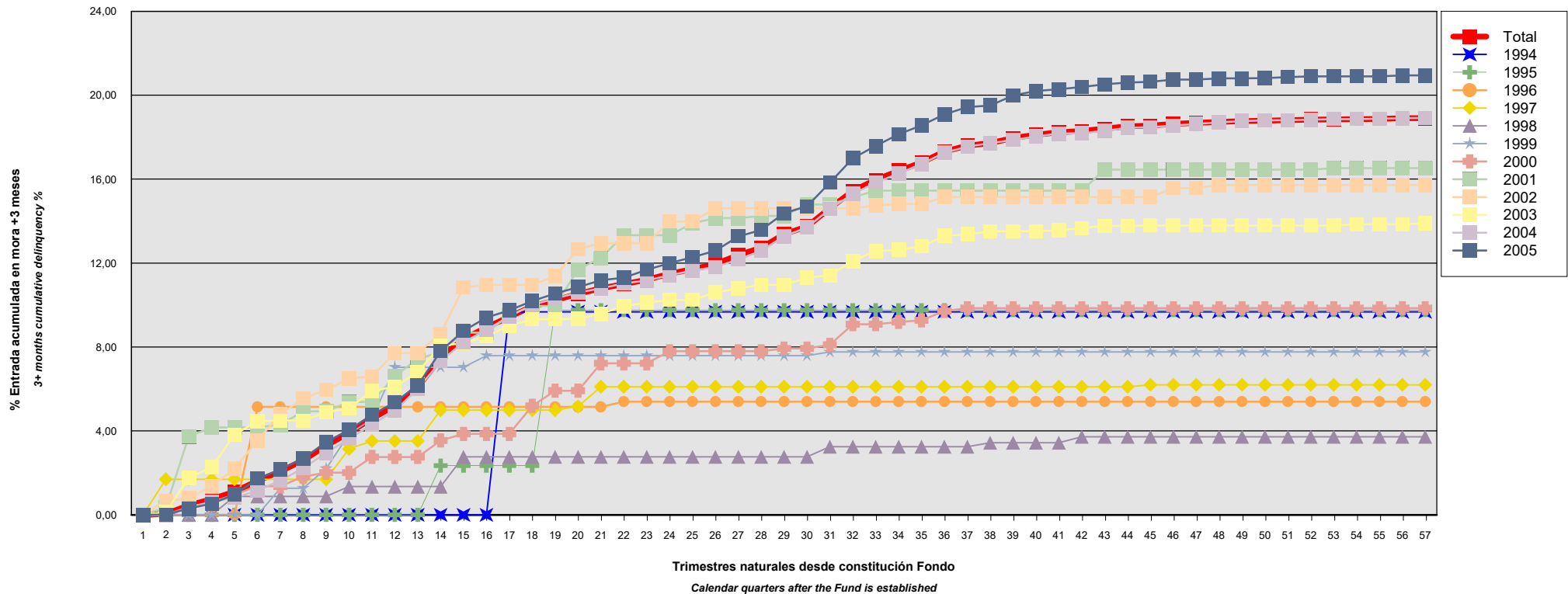
**Delinquency analysis:** 3+ months cumulative delinquency rate (calendar quarters after the Fund is established) - Detailed by asset origination years

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

**Fecha / Date:** 30/11/2019

**Divisa / Currency:** EUR

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Origenación activo Asset origination	Total	1994	1995	1996	1997	1998	1999	2000	2001	2002	2003	2004	2005
Principal titulizado (mill. €) Principal securitised (€ million)	1.000,000	0,191	0,596	1,703	3,365	3,405	6,363	10,078	12,033	19,299	59,788	553,478	329,702
Nº activos / Nº. of assets	8.277	9	27	76	156	147	223	263	248	270	614	4.043	2.201
1	0,00% 0	0,00% 0	0,00% 0	0,00% 0	0,00% 0	0,00% 0	0,00% 0	0,00% 0	0,00% 0	0,00% 0	0,00% 0	0,00% 0	0,00% 0
2	0,04% 6	0,00% 0	0,00% 0	0,00% 0	1,70% 1	0,00% 0	0,00% 0	0,00% 0	0,36% 1	0,67% 2	0,14% 1	0,00% 0	0,02% 1
3	0,46% 36	0,00% 0	0,00% 0	0,00% 0	1,70% 1	0,00% 0	0,00% 0	0,39% 1	3,74% 4	0,79% 3	1,77% 7	0,33% 14	0,30% 6
4	0,75% 61	0,00% 0	0,00% 0	0,00% 0	1,70% 1	0,00% 0	0,00% 0	0,61% 2	4,17% 5	1,36% 4	2,27% 11	0,63% 26	0,54% 12
5	1,11% 88	0,00% 0	0,00% 0	0,00% 0	1,70% 1	0,88% 1	0,00% 0	0,96% 3	4,17% 5	2,21% 6	3,83% 17	0,81% 34	0,97% 21
6	1,63% 122	0,00% 0	0,00% 0	5,15% 1	1,70% 1	0,88% 1	0,00% 0	1,36% 4	4,17% 5	3,55% 8	4,46% 20	1,16% 49	1,73% 33
7	2,07% 156	0,00% 0	0,00% 0	5,15% 1	1,70% 1	0,88% 1	1,27% 1	1,36% 4	4,30% 6	4,81% 10	4,50% 21	1,64% 67	2,17% 44
8	2,60% 190	0,00% 0	0,00% 0	5,15% 1	1,70% 1	0,88% 1	1,27% 1	1,82% 5	4,94% 7	5,55% 11	4,50% 21	2,23% 87	2,68% 55
9	3,30% 235	0,00% 0	0,00% 0	5,15% 1	1,70% 1	0,88% 1	2,20% 2	2,01% 6	4,94% 7	5,95% 12	4,89% 23	2,96% 113	3,47% 69
10	3,91% 279	0,00% 0	0,00% 0	5,15% 1	3,15% 2	1,35% 2	3,85% 3	2,01% 6	5,38% 8	6,50% 14	5,08% 24	3,63% 137	4,05% 82
11	4,59% 332	0,00% 0	0,00% 0	5,15% 1	3,52% 3	1,35% 2	4,56% 4	2,76% 8	5,38% 8	6,60% 15	5,92% 29	4,31% 165	4,77% 97
12	5,20% 373	0,00% 0	0,00% 0	5,15% 1	3,52% 3	1,35% 2	7,04% 5	2,76% 8	6,61% 9	7,72% 17	6,11% 30	4,96% 189	5,36% 109
13	6,11% 433	0,00% 0	0,00% 0	5,15% 1	3,52% 3	1,35% 2	7,04% 5	2,76% 8	7,43% 10	7,72% 17	6,81% 34	6,01% 229	6,18% 124
14	7,47% 524	0,00% 0	2,35% 1	5,15% 1	4,99% 4	1,35% 2	7,04% 5	3,55% 9	7,75% 11	8,64% 19	8,07% 40	7,32% 276	7,80% 156
15	8,38% 590	0,00% 0	2,35% 1	5,15% 1	4,99% 4	2,77% 3	7,04% 5	3,86% 11	8,69% 12	10,83% 23	8,18% 41	8,24% 314	8,77% 175
16	8,93% 635	0,00% 0	2,35% 1	5,15% 1	4,99% 4	2,77% 3	7,59% 7	3,86% 11	8,69% 12	10,96% 24	8,51% 43	8,82% 337	9,40% 192
17	9,44% 670	9,68% 1	2,35% 1	5,15% 1	4,99% 4	2,77% 3	7,59% 7	3,86% 11	9,51% 13	10,96% 24	9,01% 45	9,46% 360	9,75% 200
18	9,93% 705	9,68% 1	2,35% 1	5,15% 1	4,99% 4	2,77% 3	7,59% 7	5,20% 13	9,96% 14	10,96% 24	9,32% 47	10,01% 380	10,19% 210

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	Total	1994	1995	1996	1997	1998	1999	2000	2001	2002	2003	2004	2005
19	10,23% 727	9,68% 1	9,76% 2	5,15% 1	4,99% 4	2,77% 3	7,59% 7	5,92% 14	9,96% 14	11,38% 25	9,32% 47	10,31% 392	10,55% 217
20	10,54% 752	9,68% 1	9,76% 2	5,15% 1	5,17% 5	2,77% 3	7,59% 7	5,92% 14	11,70% 17	12,67% 28	9,35% 48	10,59% 403	10,86% 223
21	10,80% 774	9,68% 1	9,76% 2	5,15% 1	6,11% 6	2,77% 3	7,59% 7	7,22% 16	12,24% 18	12,95% 29	9,59% 49	10,79% 413	11,18% 229
22	11,00% 791	9,68% 1	9,76% 2	5,40% 2	6,11% 6	2,77% 3	7,59% 7	7,22% 16	13,33% 19	12,95% 29	9,93% 51	11,03% 423	11,30% 232
23	11,21% 807	9,68% 1	9,76% 2	5,40% 2	6,11% 6	2,77% 3	7,59% 7	7,22% 16	13,33% 19	12,95% 29	10,12% 52	11,17% 430	11,68% 240
24	11,49% 831	9,68% 1	9,76% 2	5,40% 2	6,11% 6	2,77% 3	7,59% 7	7,80% 17	13,33% 19	13,98% 31	10,24% 53	11,42% 442	12,00% 248
25	11,72% 849	9,68% 1	9,76% 2	5,40% 2	6,11% 6	2,77% 3	7,59% 7	7,80% 17	13,90% 21	13,98% 31	10,24% 53	11,65% 452	12,28% 254
26	11,95% 864	9,68% 1	9,76% 2	5,40% 2	6,11% 6	2,77% 3	7,59% 7	7,80% 17	14,14% 22	14,62% 32	10,60% 54	11,81% 459	12,59% 259
27	12,39% 896	9,68% 1	9,76% 2	5,40% 2	6,11% 6	2,77% 3	7,59% 7	7,80% 17	14,14% 22	14,62% 32	10,79% 55	12,18% 475	13,27% 274
28	12,73% 924	9,68% 1	9,76% 2	5,40% 2	6,11% 6	2,77% 3	7,59% 7	7,80% 17	14,25% 23	14,62% 32	10,96% 57	12,59% 493	13,58% 281
29	13,38% 968	9,68% 1	9,76% 2	5,40% 2	6,11% 6	2,77% 3	7,59% 7	7,93% 18	14,25% 23	14,62% 32	10,96% 57	13,28% 521	14,38% 296
30	13,74% 997	9,68% 1	9,76% 2	5,40% 2	6,11% 6	2,77% 3	7,59% 7	7,93% 18	14,79% 24	14,62% 32	11,30% 59	13,70% 539	14,71% 304
31	14,61%1.056	9,68% 1	9,76% 2	5,40% 2	6,11% 6	3,25% 4	7,76% 8	8,11% 19	14,79% 24	14,62% 32	11,42% 61	14,58% 572	15,83% 328
32	15,44%1.120	9,68% 1	9,76% 2	5,40% 2	6,11% 6	3,25% 4	7,76% 8	9,09% 21	15,13% 25	14,62% 32	12,10% 66	15,29% 601	17,00% 352
33	15,97%1.163	9,68% 1	9,76% 2	5,40% 2	6,11% 6	3,25% 4	7,76% 8	9,09% 21	15,45% 26	14,74% 33	12,58% 69	15,84% 624	17,58% 367
34	16,40%1.197	9,68% 1	9,76% 2	5,40% 2	6,11% 6	3,25% 4	7,76% 8	9,19% 22	15,45% 26	14,81% 34	12,63% 70	16,27% 642	18,14% 380
35	16,80%1.233	9,68% 1	9,76% 2	5,40% 2	6,11% 6	3,25% 4	7,76% 8	9,27% 23	15,45% 26	14,81% 34	12,80% 72	16,72% 665	18,56% 390
36	17,31%1.276	9,68% 1	9,76% 2	5,40% 2	6,11% 6	3,25% 4	7,76% 8	9,71% 24	15,45% 26	15,14% 35	13,30% 76	17,26% 689	19,08% 403
37	17,60%1.301	9,68% 1	9,76% 2	5,40% 2	6,11% 6	3,25% 4	7,76% 8	9,85% 25	15,45% 26	15,14% 35	13,37% 77	17,55% 703	19,44% 412
38	17,72%1.315	9,68% 1	9,76% 2	5,40% 2	6,11% 6	3,44% 5	7,76% 8	9,85% 25	15,45% 26	15,14% 35	13,52% 79	17,71% 712	19,51% 414
39	17,96%1.335	9,68% 1	9,76% 2	5,40% 2	6,11% 6	3,44% 5	7,76% 8	9,85% 25	15,45% 26	15,14% 35	13,52% 79	17,87% 720	19,99% 426
40	18,12%1.348	9,68% 1	9,76% 2	5,40% 2	6,11% 6	3,44% 5	7,76% 8	9,85% 25	15,45% 26	15,14% 35	13,52% 79	18,03% 727	20,20% 432
41	18,23%1.360	9,68% 1	9,76% 2	5,40% 2	6,11% 6	3,44% 5	7,76% 8	9,85% 25	15,45% 26	15,14% 35	13,56% 80	18,17% 737	20,28% 433
42	18,29%1.367	9,68% 1	9,76% 2	5,40% 2	6,11% 6	3,72% 6	7,76% 8	9,85% 25	15,45% 26	15,14% 35	13,67% 81	18,19% 739	20,39% 436

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	Total	1994	1995	1996	1997	1998	1999	2000	2001	2002	2003	2004	2005
43	18,41%1.377	9,68% 1	9,76% 2	5,40% 2	6,11% 6	3,72% 6	7,76% 8	9,85% 25	16,45% 27	15,14% 35	13,78% 82	18,31% 744	20,52% 439
44	18,52%1.385	9,68% 1	9,76% 2	5,40% 2	6,11% 6	3,72% 6	7,76% 8	9,85% 25	16,45% 27	15,14% 35	13,78% 82	18,45% 750	20,60% 441
45	18,55%1.390	9,68% 1	9,76% 2	5,40% 2	6,20% 7	3,72% 6	7,76% 8	9,85% 25	16,45% 27	15,14% 35	13,79% 83	18,48% 752	20,64% 442
46	18,63%1.398	9,68% 1	9,76% 2	5,40% 2	6,20% 7	3,72% 6	7,76% 8	9,85% 25	16,45% 27	15,57% 36	13,79% 83	18,55% 756	20,74% 445
47	18,68%1.402	9,68% 1	9,76% 2	5,40% 2	6,20% 7	3,72% 6	7,76% 8	9,85% 25	16,45% 27	15,57% 36	13,79% 83	18,64% 760	20,74% 445
48	18,73%1.409	9,68% 1	9,76% 2	5,40% 2	6,20% 7	3,72% 6	7,76% 8	9,85% 25	16,45% 27	15,72% 37	13,79% 83	18,70% 764	20,80% 447
49	18,77%1.413	9,68% 1	9,76% 2	5,40% 2	6,20% 7	3,72% 6	7,76% 8	9,85% 25	16,45% 27	15,72% 37	13,79% 83	18,77% 768	20,80% 447
50	18,79%1.417	9,68% 1	9,76% 2	5,40% 2	6,20% 7	3,72% 6	7,76% 8	9,85% 25	16,45% 27	15,72% 37	13,79% 83	18,80% 771	20,81% 448
51	18,81%1.420	9,68% 1	9,76% 2	5,40% 2	6,20% 7	3,72% 6	7,76% 8	9,85% 25	16,45% 27	15,72% 37	13,79% 83	18,81% 772	20,86% 450
52	18,84%1.422	9,68% 1	9,76% 2	5,40% 2	6,20% 7	3,72% 6	7,76% 8	9,85% 25	16,45% 27	15,72% 37	13,79% 83	18,83% 773	20,90% 451
53	18,85%1.425	9,68% 1	9,76% 2	5,40% 2	6,20% 7	3,72% 6	7,76% 8	9,85% 25	16,53% 28	15,72% 37	13,79% 83	18,86% 775	20,90% 451
54	18,86%1.427	9,68% 1	9,76% 2	5,40% 2	6,20% 7	3,72% 6	7,76% 8	9,85% 25	16,53% 28	15,72% 37	13,85% 84	18,86% 776	20,90% 451
55	18,87%1.428	9,68% 1	9,76% 2	5,40% 2	6,20% 7	3,72% 6	7,76% 8	9,85% 25	16,53% 28	15,72% 37	13,85% 84	18,88% 777	20,90% 451
56	18,90%1.430	9,68% 1	9,76% 2	5,40% 2	6,20% 7	3,72% 6	7,76% 8	9,85% 25	16,53% 28	15,72% 37	13,85% 84	18,90% 778	20,94% 452
57	18,91%1.433	9,68% 1	9,76% 2	5,40% 2	6,20% 7	3,72% 6	7,76% 8	9,85% 25	16,53% 28	15,72% 37	13,90% 85	18,92% 780	20,94% 452