

# HIPOCAT 10 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

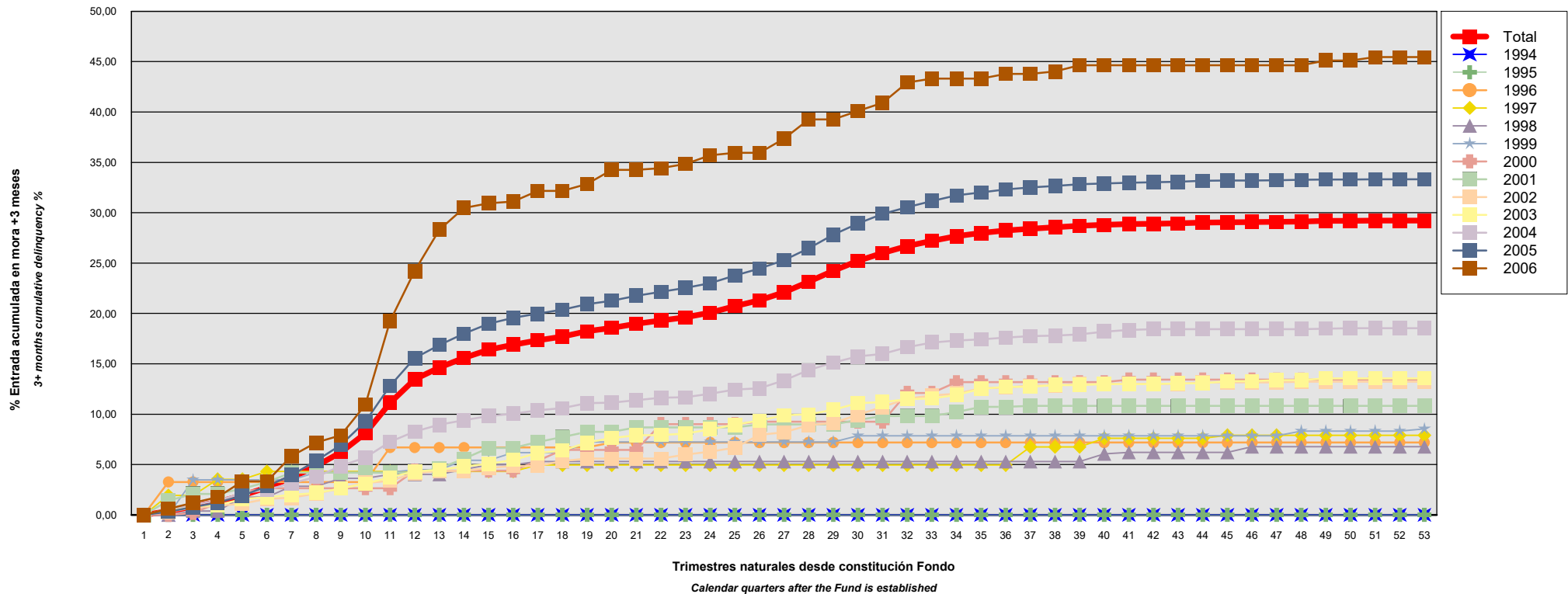
**Delinquency analysis:** 3+ months cumulative delinquency rate (calendar quarters after the Fund is established) - Detailed by asset origination years

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

**Fecha / Date:** 31/08/2019

**Divisa / Currency:** EUR

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Origenación activo Asset origination	Total	1994	1995	1996	1997	1998	1999	2000	2001	2002	2003	2004	2005	2006
Principal titulizado (mill. €) Principal securitised (€ million)	1.500,001	0,226	0,098	1,079	4,927	4,993	6,134	11,838	18,071	45,610	109,096	167,997	1.089,589	40,343
Nº activos / Nº. of assets	11.370	6	4	28	115	101	126	195	265	519	1.083	1.493	7.193	242
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	0,00% 0
2	0,37% 51	0,00% 0	0,00% 0	3,27% 1	1,93% 2	0,00% 0	0,00% 0	0,00% 0	1,43% 4	0,28% 2	0,38% 4	0,58% 10	0,31% 27	0,61% 1
3	0,84% 107	0,00% 0	0,00% 0	3,27% 1	1,93% 2	0,40% 1	3,48% 4	0,19% 1	2,09% 5	0,74% 5	0,88% 9	0,97% 17	0,77% 60	1,21% 2
4	1,27% 160	0,00% 0	0,00% 0	3,27% 1	3,54% 3	0,40% 1	3,48% 4	1,18% 3	2,09% 5	0,90% 6	0,97% 11	1,44% 25	1,23% 98	1,76% 3
5	1,94% 228	0,00% 0	0,00% 0	3,27% 1	3,54% 3	1,76% 2	3,48% 4	2,28% 5	2,61% 6	1,12% 8	1,56% 18	2,12% 33	1,90% 141	3,33% 7
6	2,71% 312	0,00% 0	0,00% 0	3,27% 1	4,32% 4	1,76% 2	3,48% 4	2,65% 6	3,27% 7	1,60% 11	1,77% 22	2,51% 39	2,84% 209	3,33% 7
7	3,69% 412	0,00% 0	0,00% 0	3,27% 1	4,32% 4	2,85% 3	3,48% 4	2,65% 6	4,20% 9	1,71% 12	1,99% 24	3,13% 48	3,96% 288	5,85% 13
8	4,87% 524	0,00% 0	0,00% 0	3,27% 1	4,32% 4	2,85% 3	4,23% 5	2,65% 6	4,20% 9	2,12% 15	2,19% 26	3,78% 59	5,38% 380	7,18% 16
9	6,20% 643	0,00% 0	0,00% 0	3,27% 1	4,32% 4	3,64% 4	4,23% 5	2,65% 6	4,20% 9	2,62% 17	2,62% 31	4,85% 70	6,95% 478	7,90% 18
10	8,10% 820	0,00% 0	0,00% 0	3,27% 1	4,32% 4	3,64% 4	4,23% 5	2,65% 6	4,20% 9	3,17% 19	3,11% 37	5,70% 80	9,26% 629	10,92% 26
11	11,13% 1.082	0,00% 0	0,00% 0	6,69% 2	4,32% 4	4,03% 5	4,23% 5	2,65% 6	4,20% 9	3,39% 20	3,73% 44	7,26% 95	12,81% 850	19,24% 42
12	13,46% 1.291	0,00% 0	0,00% 0	6,69% 2	4,32% 4	4,03% 5	4,49% 6	4,40% 9	4,20% 9	4,15% 24	4,31% 53	8,27% 107	15,56% 1.020	24,20% 52
13	14,62% 1.417	0,00% 0	0,00% 0	6,69% 2	4,32% 4	4,03% 5	4,49% 6	4,40% 9	4,64% 10	4,37% 26	4,47% 55	8,95% 116	16,87% 1.123	28,32% 61
14	15,59% 1.511	0,00% 0	0,00% 0	6,69% 2	4,32% 4	4,51% 6	5,43% 7	4,40% 9	5,56% 12	4,37% 26	4,82% 58	9,39% 123	18,00% 1.198	30,48% 66
15	16,40% 1.595	0,00% 0	0,00% 0	6,69% 2	4,32% 4	4,97% 7	5,43% 7	4,40% 9	6,64% 15	4,67% 27	5,07% 61	9,81% 127	18,98% 1.265	30,95% 71
16	16,90% 1.648	0,00% 0	0,00% 0	6,69% 2	4,32% 4	4,97% 7	6,18% 8	4,40% 9	6,64% 15	4,86% 28	5,45% 64	10,05% 130	19,58% 1.309	31,10% 72
17	17,33% 1.696	0,00% 0	0,00% 0	6,69% 2	4,95% 5	5,30% 8	6,18% 8	5,38% 11	7,25% 17	4,86% 28	6,17% 70	10,39% 134	19,98% 1.339	32,17% 74
18	17,69% 1.734	0,00% 0	0,00% 0	6,69% 2	4,95% 5	5,30% 8	6,18% 8	6,45% 13	7,74% 18	5,34% 31	6,38% 73	10,60% 137	20,38% 1.365	32,17% 74

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	Total	1994	1995	1996	1997	1998	1999	2000	2001	2002	2003	2004	2005	2006
19	18,24%1.792	0,00% 0	0,00% 0	6,69% 2	4,95% 5	5,30% 8	7,25% 10	6,45% 13	8,24% 20	5,59% 32	7,18% 79	11,09% 144	20,93%1.403	32,85% 76
20	18,56%1.827	0,00% 0	0,00% 0	7,19% 3	4,95% 5	5,30% 8	7,25% 10	6,45% 13	8,24% 20	5,59% 32	7,63% 84	11,14% 145	21,26%1.427	34,26% 80
21	18,98%1.871	0,00% 0	0,00% 0	7,19% 3	4,95% 5	5,30% 8	7,25% 10	6,45% 13	8,69% 23	5,59% 32	7,91% 86	11,40% 149	21,76%1.462	34,26% 80
22	19,31%1.902	0,00% 0	0,00% 0	7,19% 3	4,95% 5	5,30% 8	7,25% 10	9,02% 15	8,69% 23	5,59% 32	7,93% 87	11,63% 153	22,15%1.485	34,43% 81
23	19,62%1.937	0,00% 0	0,00% 0	7,19% 3	4,95% 5	5,30% 8	7,25% 10	9,02% 15	8,69% 23	5,99% 34	8,07% 88	11,69% 154	22,53%1.515	34,84% 82
24	20,08%1.984	0,00% 0	0,00% 0	7,19% 3	4,95% 5	5,30% 8	7,25% 10	9,02% 15	8,69% 23	6,28% 36	8,50% 91	12,02% 159	23,01%1.550	35,70% 84
25	20,72%2.048	0,00% 0	0,00% 0	7,19% 3	4,95% 5	5,30% 8	7,25% 10	9,02% 15	8,69% 23	6,68% 39	8,95% 96	12,45% 164	23,77%1.600	35,95% 85
26	21,31%2.107	0,00% 0	0,00% 0	7,19% 3	4,95% 5	5,30% 8	7,25% 10	9,25% 16	8,98% 24	7,95% 41	9,38% 101	12,56% 166	24,46%1.648	35,95% 85
27	22,09%2.182	0,00% 0	0,00% 0	7,19% 3	4,95% 5	5,30% 8	7,25% 10	9,25% 16	8,98% 24	8,20% 42	9,89% 105	13,35% 175	25,29%1.705	37,34% 89
28	23,15%2.287	0,00% 0	0,00% 0	7,19% 3	4,95% 5	5,30% 8	7,25% 10	9,25% 16	8,98% 24	8,92% 46	9,99% 106	14,39% 189	26,48%1.787	39,26% 93
29	24,23%2.388	0,00% 0	0,00% 0	7,19% 3	4,95% 5	5,30% 8	7,25% 10	9,25% 16	8,98% 24	9,12% 47	10,44% 112	15,12% 197	27,81%1.873	39,26% 93
30	25,22%2.486	0,00% 0	0,00% 0	7,19% 3	4,95% 5	5,30% 8	7,86% 11	9,25% 16	9,42% 25	9,95% 50	11,10% 119	15,73% 204	28,93%1.950	40,10% 95
31	26,00%2.566	0,00% 0	0,00% 0	7,19% 3	4,95% 5	5,30% 8	7,86% 11	9,25% 16	9,83% 26	10,72% 54	11,20% 120	15,99% 209	29,88%2.017	40,92% 97
32	26,68%2.644	0,00% 0	0,00% 0	7,19% 3	4,95% 5	5,30% 8	7,86% 11	12,11% 19	9,83% 26	11,53% 58	11,50% 124	16,65% 218	30,55%2.070	42,92% 102
33	27,21%2.701	0,00% 0	0,00% 0	7,19% 3	4,95% 5	5,30% 8	7,86% 11	12,11% 19	9,83% 26	11,87% 60	11,56% 125	17,12% 223	31,17%2.118	43,31% 103
34	27,68%2.752	0,00% 0	0,00% 0	7,19% 3	4,95% 5	5,30% 8	7,86% 11	13,18% 20	10,22% 27	12,04% 62	11,90% 130	17,32% 226	31,73%2.157	43,31% 103
35	27,98%2.788	0,00% 0	0,00% 0	7,19% 3	4,95% 5	5,30% 8	7,86% 11	13,18% 20	10,72% 28	12,56% 65	12,51% 137	17,43% 228	32,02%2.180	43,31% 103
36	28,23%2.818	0,00% 0	0,00% 0	7,19% 3	4,95% 5	5,30% 8	7,86% 11	13,18% 20	10,72% 28	12,64% 66	12,72% 139	17,60% 231	32,31%2.203	43,78% 104
37	28,40%2.846	0,00% 0	0,00% 0	7,19% 3	6,76% 7	5,30% 8	7,86% 11	13,18% 20	10,83% 29	12,84% 69	12,72% 139	17,75% 234	32,50%2.222	43,78% 104
38	28,55%2.864	0,00% 0	0,00% 0	7,19% 3	6,76% 7	5,30% 8	7,86% 11	13,18% 20	10,83% 29	12,84% 69	12,90% 141	17,81% 235	32,67%2.236	44,02% 105
39	28,70%2.881	0,00% 0	0,00% 0	7,19% 3	6,76% 7	5,30% 8	7,86% 11	13,18% 20	10,83% 29	13,00% 70	12,90% 141	17,93% 238	32,83%2.248	44,64% 106
40	28,80%2.897	0,00% 0	0,00% 0	7,19% 3	7,60% 8	6,07% 9	7,86% 11	13,18% 20	10,83% 29	13,00% 70	12,98% 142	18,20% 242	32,91%2.257	44,64% 106
41	28,87%2.907	0,00% 0	0,00% 0	7,19% 3	7,60% 8	6,21% 10	7,86% 11	13,44% 21	10,83% 29	13,00% 70	12,98% 142	18,36% 245	32,97%2.262	44,64% 106
42	28,91%2.913	0,00% 0	0,00% 0	7,19% 3	7,60% 8	6,21% 10	7,86% 11	13,44% 21	10,83% 29	13,00% 70	12,98% 142	18,45% 247	33,02%2.266	44,64% 106

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	Total	1994	1995	1996	1997	1998	1999	2000	2001	2002	2003	2004	2005	2006
43	28,95%2.920	0,00% 0	0,00% 0	7,19% 3	7,60% 8	6,21% 10	7,86% 11	13,44% 21	10,83% 29	13,00% 70	13,05% 143	18,45% 247	33,07%2.272	44,64% 106
44	29,03%2.931	0,00% 0	0,00% 0	7,19% 3	7,60% 8	6,21% 10	7,86% 11	13,44% 21	10,83% 29	13,15% 71	13,07% 145	18,45% 247	33,17%2.280	44,64% 106
45	29,06%2.936	0,00% 0	0,00% 0	7,19% 3	7,91% 9	6,21% 10	7,86% 11	13,44% 21	10,83% 29	13,15% 71	13,28% 147	18,45% 247	33,19%2.282	44,64% 106
46	29,08%2.939	0,00% 0	0,00% 0	7,19% 3	7,91% 9	6,77% 11	7,86% 11	13,44% 21	10,83% 29	13,15% 71	13,28% 147	18,45% 247	33,21%2.284	44,64% 106
47	29,10%2.942	0,00% 0	0,00% 0	7,19% 3	7,91% 9	6,77% 11	7,86% 11	13,44% 21	10,83% 29	13,15% 71	13,39% 149	18,45% 247	33,22%2.285	44,64% 106
48	29,13%2.949	0,00% 0	0,00% 0	7,19% 3	7,91% 9	6,77% 11	8,33% 12	13,44% 21	10,83% 29	13,24% 72	13,39% 149	18,45% 247	33,27%2.290	44,64% 106
49	29,19%2.957	0,00% 0	0,00% 0	7,19% 3	7,91% 9	6,77% 11	8,33% 12	13,44% 21	10,83% 29	13,24% 72	13,55% 151	18,49% 248	33,30%2.294	45,12% 107
50	29,19%2.958	0,00% 0	0,00% 0	7,19% 3	7,91% 9	6,77% 11	8,33% 12	13,44% 21	10,83% 29	13,24% 72	13,55% 151	18,53% 249	33,30%2.294	45,12% 107
51	29,21%2.961	0,00% 0	0,00% 0	7,19% 3	7,91% 9	6,77% 11	8,33% 12	13,44% 21	10,83% 29	13,24% 72	13,55% 151	18,53% 249	33,32%2.296	45,45% 108
52	29,21%2.961	0,00% 0	0,00% 0	7,19% 3	7,91% 9	6,77% 11	8,33% 12	13,44% 21	10,83% 29	13,24% 72	13,55% 151	18,53% 249	33,32%2.296	45,45% 108
53	29,21%2.963	0,00% 0	0,00% 0	7,19% 3	7,91% 9	6,77% 11	8,54% 13	13,44% 21	10,83% 29	13,24% 72	13,55% 151	18,53% 249	33,32%2.297	45,45% 108