

HIPOCAT 11 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

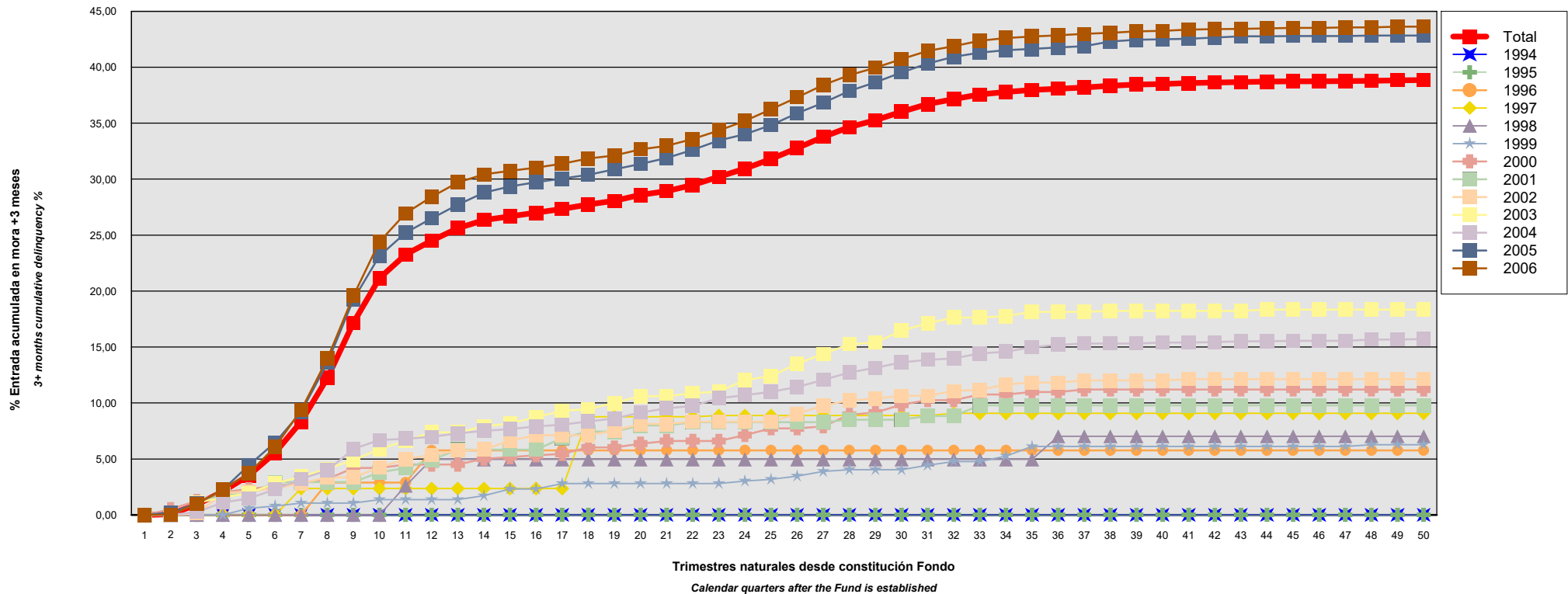
Delinquency analysis: 3+ months cumulative delinquency rate (calendar quarters after the Fund is established) - Detailed by asset origination years

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

Fecha / Date: 30/06/2019

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) | 1.600,000 | 0,016 | 0,103 | 0,782 | 2,087 | 1,996 | 14,576 | 16,896 | 15,122 | 25,087 | 50,931 | 127,024 | 314,249 | 1.031,132 |
| Nº activos / Nº. of assets | 10.635 | 1 | 3 | 22 | 40 | 39 | 308 | 326 | 237 | 356 | 655 | 1.277 | 1.892 | 5.479 |
| 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 | 0,06% 8 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,51% 2 | 0,00% 0 | 0,00% 0 | 0,06% 1 | 0,00% 0 | 0,21% 4 | 0,02% 1 |
| 3 | 0,92% 96 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 1,26% 4 | 1,04% 3 | 0,13% 1 | 1,09% 7 | 0,26% 5 | 1,02% 21 | 0,99% 55 |
| 4 | 2,09% 206 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 2,03% 6 | 1,83% 5 | 1,92% 6 | 1,57% 9 | 1,10% 16 | 2,25% 43 | 2,24% 121 |
| 5 | 3,54% 337 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,59% 2 | 2,31% 8 | 1,83% 5 | 2,12% 7 | 1,94% 11 | 1,48% 21 | 4,43% 83 | 3,74% 200 |
| 6 | 5,56% 501 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 0,80% 3 | 2,56% 9 | 2,93% 7 | 2,35% 8 | 2,81% 15 | 2,27% 27 | 6,47% 117 | 6,08% 315 |
| 7 | 8,32% 728 | 0,00% 0 | 0,00% 0 | 0,00% 0 | 2,35% 1 | 0,00% 0 | 1,06% 4 | 2,86% 10 | 2,93% 7 | 2,83% 10 | 3,43% 19 | 3,22% 35 | 9,19% 166 | 9,37% 476 |
| 8 | 12,25% 1.057 | 0,00% 0 | 0,00% 0 | 2,90% 1 | 2,35% 1 | 0,00% 0 | 1,06% 4 | 3,20% 11 | 2,93% 7 | 3,36% 13 | 4,13% 23 | 3,98% 45 | 13,59% 241 | 13,97% 711 |
| 9 | 17,17% 1.454 | 0,00% 0 | 0,00% 0 | 2,90% 1 | 2,35% 1 | 0,00% 0 | 1,06% 4 | 4,20% 15 | 2,93% 7 | 3,36% 13 | 4,91% 28 | 5,89% 62 | 19,24% 337 | 19,59% 986 |
| 10 | 21,14% 1.794 | 0,00% 0 | 0,00% 0 | 2,90% 1 | 2,35% 1 | 0,00% 0 | 1,37% 5 | 4,20% 15 | 3,80% 9 | 4,24% 16 | 5,87% 31 | 6,69% 72 | 23,13% 409 | 24,39% 1.235 |
| 11 | 23,27% 1.988 | 0,00% 0 | 0,00% 0 | 2,90% 1 | 2,35% 1 | 2,61% 1 | 1,37% 5 | 4,50% 17 | 4,20% 10 | 5,00% 18 | 6,63% 35 | 6,81% 74 | 25,22% 449 | 26,96% 1.378 |
| 12 | 24,51% 2.107 | 0,00% 0 | 0,00% 0 | 5,77% 2 | 2,35% 1 | 4,96% 2 | 1,37% 5 | 4,50% 17 | 4,92% 11 | 5,37% 19 | 7,37% 39 | 6,98% 76 | 26,50% 474 | 28,43% 1.461 |
| 13 | 25,62% 2.210 | 0,00% 0 | 0,00% 0 | 5,77% 2 | 2,35% 1 | 4,96% 2 | 1,37% 5 | 4,50% 17 | 5,84% 12 | 5,74% 20 | 7,37% 39 | 7,28% 80 | 27,72% 501 | 29,71% 1.531 |
| 14 | 26,34% 2.279 | 0,00% 0 | 0,00% 0 | 5,77% 2 | 2,35% 1 | 4,96% 2 | 1,71% 6 | 5,02% 19 | 5,84% 12 | 5,86% 21 | 7,90% 43 | 7,52% 82 | 28,80% 520 | 30,43% 1.571 |
| 15 | 26,68% 2.317 | 0,00% 0 | 0,00% 0 | 5,77% 2 | 2,35% 1 | 4,96% 2 | 2,31% 7 | 5,16% 20 | 5,84% 12 | 6,62% 23 | 8,18% 44 | 7,66% 85 | 29,34% 530 | 30,73% 1.591 |
| 16 | 27,00% 2.351 | 0,00% 0 | 0,00% 0 | 5,77% 2 | 2,35% 1 | 4,96% 2 | 2,31% 7 | 5,33% 21 | 5,84% 12 | 7,12% 24 | 8,72% 47 | 7,92% 89 | 29,73% 537 | 31,03% 1.609 |
| 17 | 27,34% 2.386 | 0,00% 0 | 0,00% 0 | 5,77% 2 | 2,35% 1 | 4,96% 2 | 2,80% 8 | 5,45% 22 | 6,86% 13 | 7,12% 24 | 9,29% 49 | 8,06% 91 | 30,05% 543 | 31,39% 1.631 |
| 18 | 27,74% 2.431 | 0,00% 0 | 0,00% 0 | 5,77% 2 | 8,78% 2 | 4,96% 2 | 2,80% 8 | 6,02% 23 | 7,44% 14 | 7,12% 24 | 9,45% 50 | 8,36% 95 | 30,39% 551 | 31,84% 1.660 |

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| | Total | 1994 | 1995 | 1996 | 1997 | 1998 | 1999 | 2000 | 2001 | 2002 | 2003 | 2004 | 2005 | 2006 |
|----|-------------|---------|---------|---------|---------|---------|----------|-----------|----------|-----------|------------|------------|------------|-------------|
| 19 | 28,07%2.468 | 0,00% 0 | 0,00% 0 | 5,77% 2 | 8,78% 2 | 4,96% 2 | 2,80% 8 | 6,02% 23 | 7,44% 14 | 7,53% 26 | 10,00% 53 | 8,61% 99 | 30,87% 561 | 32,12%1.678 |
| 20 | 28,59%2.518 | 0,00% 0 | 0,00% 0 | 5,77% 2 | 8,78% 2 | 4,96% 2 | 2,80% 8 | 6,37% 24 | 7,99% 15 | 8,12% 27 | 10,61% 57 | 9,15% 104 | 31,36% 570 | 32,66%1.707 |
| 21 | 28,93%2.552 | 0,00% 0 | 0,00% 0 | 5,77% 2 | 8,78% 2 | 4,96% 2 | 2,80% 8 | 6,61% 25 | 7,99% 15 | 8,12% 27 | 10,61% 57 | 9,53% 109 | 31,88% 580 | 32,98%1.725 |
| 22 | 29,49%2.607 | 0,00% 0 | 0,00% 0 | 5,77% 2 | 8,78% 2 | 4,96% 2 | 2,80% 8 | 6,61% 25 | 8,29% 16 | 8,33% 28 | 10,88% 59 | 9,75% 112 | 32,62% 595 | 33,58%1.758 |
| 23 | 30,21%2.670 | 0,00% 0 | 0,00% 0 | 5,77% 2 | 8,88% 3 | 4,96% 2 | 2,80% 8 | 6,61% 25 | 8,29% 16 | 8,33% 28 | 11,03% 60 | 10,42% 118 | 33,45% 610 | 34,35%1.798 |
| 24 | 30,93%2.736 | 0,00% 0 | 0,00% 0 | 5,77% 2 | 8,88% 3 | 4,96% 2 | 3,02% 9 | 7,14% 27 | 8,29% 16 | 8,33% 28 | 12,05% 65 | 10,70% 121 | 34,02% 620 | 35,20%1.843 |
| 25 | 31,81%2.816 | 0,00% 0 | 0,00% 0 | 5,77% 2 | 8,88% 3 | 4,96% 2 | 3,18% 10 | 7,73% 29 | 8,29% 16 | 8,33% 28 | 12,41% 68 | 11,01% 125 | 34,83% 634 | 36,25%1.899 |
| 26 | 32,78%2.907 | 0,00% 0 | 0,00% 0 | 5,77% 2 | 8,88% 3 | 4,96% 2 | 3,46% 11 | 7,73% 29 | 8,29% 16 | 9,03% 30 | 13,51% 75 | 11,43% 129 | 35,89% 655 | 37,30%1.955 |
| 27 | 33,77%3.007 | 0,00% 0 | 0,00% 0 | 5,77% 2 | 8,88% 3 | 4,96% 2 | 3,89% 13 | 7,92% 30 | 8,29% 16 | 9,76% 32 | 14,38% 81 | 12,06% 136 | 36,82% 674 | 38,40%2.018 |
| 28 | 34,65%3.094 | 0,00% 0 | 0,00% 0 | 5,77% 2 | 8,88% 3 | 4,96% 2 | 4,04% 14 | 8,94% 33 | 8,51% 17 | 10,22% 33 | 15,25% 85 | 12,72% 143 | 37,88% 695 | 39,30%2.067 |
| 29 | 35,27%3.156 | 0,00% 0 | 0,00% 0 | 5,77% 2 | 8,88% 3 | 4,96% 2 | 4,04% 14 | 9,15% 34 | 8,51% 17 | 10,39% 34 | 15,40% 87 | 13,15% 147 | 38,65% 710 | 39,96%2.106 |
| 30 | 36,03%3.232 | 0,00% 0 | 0,00% 0 | 5,77% 2 | 8,88% 3 | 4,96% 2 | 4,04% 14 | 9,86% 36 | 8,51% 17 | 10,65% 35 | 16,47% 92 | 13,64% 153 | 39,54% 727 | 40,73%2.151 |
| 31 | 36,70%3.293 | 0,00% 0 | 0,00% 0 | 5,77% 2 | 8,88% 3 | 4,96% 2 | 4,44% 15 | 10,25% 38 | 8,83% 18 | 10,65% 35 | 17,13% 95 | 13,85% 155 | 40,33% 742 | 41,45%2.188 |
| 32 | 37,14%3.347 | 0,00% 0 | 0,00% 0 | 5,77% 2 | 9,07% 4 | 4,96% 2 | 4,77% 16 | 10,25% 38 | 8,83% 18 | 11,07% 37 | 17,64% 98 | 13,98% 158 | 40,94% 757 | 41,89%2.217 |
| 33 | 37,57%3.397 | 0,00% 0 | 0,00% 0 | 5,77% 2 | 9,07% 4 | 4,96% 2 | 4,77% 16 | 10,76% 40 | 9,78% 20 | 11,17% 39 | 17,64% 98 | 14,42% 164 | 41,30% 766 | 42,36%2.246 |
| 34 | 37,80%3.426 | 0,00% 0 | 0,00% 0 | 5,77% 2 | 9,07% 4 | 4,96% 2 | 5,26% 18 | 10,76% 40 | 9,78% 20 | 11,66% 41 | 17,76% 99 | 14,59% 167 | 41,52% 771 | 42,62%2.262 |
| 35 | 37,97%3.455 | 0,00% 0 | 0,00% 0 | 5,77% 2 | 9,07% 4 | 4,96% 2 | 6,11% 21 | 10,99% 41 | 9,78% 20 | 11,82% 42 | 18,15% 104 | 14,98% 172 | 41,63% 774 | 42,75%2.273 |
| 36 | 38,08%3.471 | 0,00% 0 | 0,00% 0 | 5,77% 2 | 9,07% 4 | 7,02% 3 | 6,11% 21 | 10,99% 41 | 9,78% 20 | 11,82% 42 | 18,15% 104 | 15,21% 175 | 41,76% 777 | 42,86%2.282 |
| 37 | 38,20%3.488 | 0,00% 0 | 0,00% 0 | 5,77% 2 | 9,07% 4 | 7,02% 3 | 6,11% 21 | 11,21% 42 | 9,78% 20 | 12,01% 43 | 18,15% 104 | 15,31% 177 | 41,87% 781 | 42,99%2.291 |
| 38 | 38,35%3.495 | 0,00% 0 | 0,00% 0 | 5,77% 2 | 9,07% 4 | 7,02% 3 | 6,11% 21 | 11,21% 42 | 9,78% 20 | 12,01% 43 | 18,24% 105 | 15,31% 177 | 42,31% 785 | 43,08%2.297 |
| 39 | 38,46%3.511 | 0,00% 0 | 0,00% 0 | 5,77% 2 | 9,07% 4 | 7,02% 3 | 6,11% 21 | 11,21% 42 | 9,78% 20 | 12,01% 43 | 18,24% 105 | 15,31% 177 | 42,45% 789 | 43,21%2.305 |
| 40 | 38,50%3.517 | 0,00% 0 | 0,00% 0 | 5,77% 2 | 9,07% 4 | 7,02% 3 | 6,11% 21 | 11,21% 42 | 9,78% 20 | 12,01% 43 | 18,24% 105 | 15,40% 179 | 42,50% 790 | 43,25%2.308 |
| 41 | 38,58%3.525 | 0,00% 0 | 0,00% 0 | 5,77% 2 | 9,07% 4 | 7,02% 3 | 6,11% 21 | 11,21% 42 | 9,78% 20 | 12,13% 44 | 18,24% 105 | 15,40% 179 | 42,54% 791 | 43,36%2.314 |
| 42 | 38,63%3.532 | 0,00% 0 | 0,00% 0 | 5,77% 2 | 9,07% 4 | 7,02% 3 | 6,11% 21 | 11,21% 42 | 9,78% 20 | 12,13% 44 | 18,24% 105 | 15,45% 180 | 42,66% 794 | 43,40%2.317 |

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|----|-------------|---------|---------|---------|---------|---------|----------|-----------|----------|-----------|------------|------------|------------|-------------|
| 43 | 38,68%3.537 | 0,00% 0 | 0,00% 0 | 5,77% 2 | 9,07% 4 | 7,02% 3 | 6,11% 21 | 11,21% 42 | 9,78% 20 | 12,13% 44 | 18,24% 105 | 15,52% 181 | 42,76% 796 | 43,42%2.319 |
| 44 | 38,71%3.541 | 0,00% 0 | 0,00% 0 | 5,77% 2 | 9,07% 4 | 7,02% 3 | 6,11% 21 | 11,21% 42 | 9,78% 20 | 12,13% 44 | 18,33% 106 | 15,52% 181 | 42,76% 796 | 43,48%2.322 |
| 45 | 38,75%3.548 | 0,00% 0 | 0,00% 0 | 5,77% 2 | 9,07% 4 | 7,02% 3 | 6,11% 21 | 11,21% 42 | 9,78% 20 | 12,13% 44 | 18,33% 107 | 15,56% 182 | 42,79% 798 | 43,52%2.325 |
| 46 | 38,75%3.549 | 0,00% 0 | 0,00% 0 | 5,77% 2 | 9,07% 4 | 7,02% 3 | 6,11% 21 | 11,21% 42 | 9,78% 20 | 12,13% 44 | 18,33% 107 | 15,56% 182 | 42,79% 798 | 43,52%2.326 |
| 47 | 38,77%3.552 | 0,00% 0 | 0,00% 0 | 5,77% 2 | 9,07% 4 | 7,02% 3 | 6,11% 21 | 11,21% 42 | 9,78% 20 | 12,13% 44 | 18,33% 107 | 15,56% 182 | 42,79% 799 | 43,55%2.328 |
| 48 | 38,79%3.556 | 0,00% 0 | 0,00% 0 | 5,77% 2 | 9,07% 4 | 7,02% 3 | 6,27% 22 | 11,21% 42 | 9,78% 20 | 12,13% 44 | 18,33% 107 | 15,67% 183 | 42,82% 800 | 43,55%2.329 |
| 49 | 38,83%3.562 | 0,00% 0 | 0,00% 0 | 5,77% 2 | 9,07% 4 | 7,02% 3 | 6,27% 22 | 11,21% 42 | 9,78% 20 | 12,13% 44 | 18,33% 107 | 15,67% 183 | 42,83% 801 | 43,62%2.334 |
| 50 | 38,85%3.565 | 0,00% 0 | 0,00% 0 | 5,77% 2 | 9,07% 4 | 7,02% 3 | 6,27% 22 | 11,21% 42 | 9,78% 20 | 12,13% 44 | 18,33% 107 | 15,72% 184 | 42,83% 801 | 43,63%2.336 |