

HIPOCAT 7 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

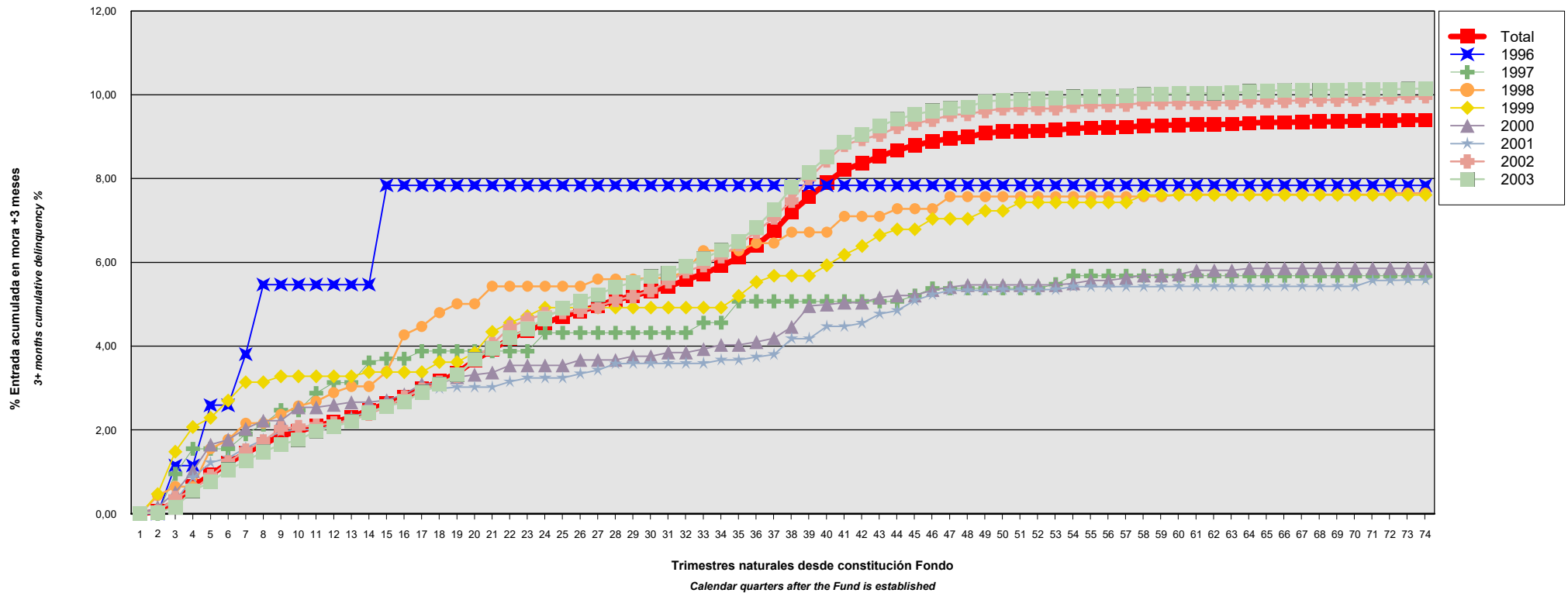
Delinquency analysis: 3+ months cumulative delinquency rate (calendar quarters after the Fund is established) - Detailed by asset origination years

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

Fecha / Date: 31/08/2022

Divisa / Currency: EUR

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Origenación activo Asset origination	Total	1996	1997	1998	1999	2000	2001	2002	2003
Principal titulizado (mill. €) Principal securitised (€ million)	1.400,000	3,585	18,181	24,871	31,778	74,249	95,667	297,680	853,988
Nº activos / Nº. of assets	14.333	69	344	443	488	1.054	1.231	3.014	7.690
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
2	0,06% 15	0,00% 0	0,00% 0	0,43% 2	0,47% 3	0,16% 3	0,09% 2	0,05% 2	0,03% 3
3	0,29% 55	1,15% 1	0,95% 3	0,65% 3	1,48% 7	0,51% 7	0,30% 5	0,38% 13	0,16% 16
4	0,65% 109	1,15% 1	1,55% 5	0,65% 3	2,07% 10	1,02% 13	0,86% 12	0,56% 21	0,55% 44
5	0,93% 161	2,59% 2	1,55% 5	1,55% 8	2,29% 11	1,65% 21	1,22% 18	0,90% 34	0,76% 62
6	1,21% 198	2,59% 2	1,55% 5	1,77% 9	2,70% 13	1,77% 23	1,33% 19	1,23% 45	1,05% 82
7	1,45% 242	3,81% 3	1,90% 6	2,16% 11	3,14% 16	2,03% 26	1,57% 23	1,51% 56	1,26% 101
8	1,66% 272	5,47% 4	2,13% 7	2,16% 11	3,14% 16	2,22% 28	1,77% 25	1,73% 63	1,48% 118
9	1,86% 302	5,47% 4	2,47% 8	2,37% 12	3,28% 17	2,22% 28	1,96% 29	2,04% 72	1,65% 132
10	1,96% 319	5,47% 4	2,47% 8	2,57% 13	3,28% 17	2,54% 32	2,01% 30	2,07% 73	1,77% 142
11	2,10% 340	5,47% 4	2,88% 10	2,68% 14	3,28% 17	2,54% 32	2,01% 30	2,11% 75	1,97% 158
12	2,19% 356	5,47% 4	3,13% 11	2,89% 15	3,28% 17	2,60% 33	2,09% 32	2,16% 76	2,08% 168
13	2,30% 374	5,47% 4	3,13% 11	3,04% 16	3,28% 17	2,66% 34	2,31% 35	2,22% 79	2,20% 178
14	2,48% 401	5,47% 4	3,61% 13	3,04% 16	3,38% 18	2,66% 34	2,43% 38	2,38% 84	2,42% 194
15	2,63% 422	7,84% 5	3,70% 14	3,39% 17	3,38% 18	2,71% 35	2,56% 40	2,55% 89	2,56% 204
16	2,78% 448	7,84% 5	3,70% 14	4,27% 22	3,38% 18	2,85% 37	2,79% 44	2,78% 95	2,67% 213
17	2,99% 480	7,84% 5	3,88% 15	4,47% 23	3,38% 18	3,10% 40	2,99% 47	2,96% 101	2,90% 231
18	3,16% 506	7,84% 5	3,88% 15	4,80% 25	3,62% 19	3,10% 40	2,99% 47	3,13% 108	3,09% 247

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	Total	1996	1997	1998	1999	2000	2001	2002	2003
19	3,35% 535	7,84% 5	3,88% 15	5,01% 27	3,62% 19	3,26% 42	3,02% 48	3,29% 113	3,32% 266
20	3,66% 573	7,84% 5	3,88% 15	5,01% 27	3,84% 20	3,32% 43	3,02% 48	3,68% 122	3,68% 293
21	3,92% 612	7,84% 5	3,88% 15	5,43% 29	4,34% 22	3,37% 44	3,02% 49	4,05% 135	3,94% 313
22	4,18% 648	7,84% 5	3,88% 15	5,43% 29	4,56% 23	3,54% 46	3,15% 51	4,45% 147	4,20% 332
23	4,36% 672	7,84% 5	3,88% 15	5,43% 29	4,72% 24	3,54% 46	3,24% 52	4,64% 153	4,42% 348
24	4,55% 699	7,84% 5	4,32% 16	5,43% 29	4,92% 25	3,54% 46	3,24% 52	4,77% 158	4,66% 368
25	4,71% 720	7,84% 5	4,32% 16	5,43% 29	4,92% 25	3,54% 46	3,24% 52	4,81% 160	4,91% 387
26	4,84% 737	7,84% 5	4,32% 16	5,43% 29	4,92% 25	3,67% 47	3,34% 53	4,85% 161	5,08% 401
27	4,96% 754	7,84% 5	4,32% 16	5,60% 30	4,92% 25	3,67% 47	3,43% 54	4,94% 164	5,23% 413
28	5,11% 779	7,84% 5	4,32% 16	5,60% 30	4,92% 25	3,67% 47	3,58% 57	5,10% 171	5,41% 428
29	5,20% 792	7,84% 5	4,32% 16	5,60% 30	4,92% 25	3,76% 48	3,59% 58	5,19% 174	5,52% 436
30	5,32% 811	7,84% 5	4,32% 16	5,63% 31	4,92% 25	3,76% 48	3,59% 58	5,33% 179	5,66% 449
31	5,42% 827	7,84% 5	4,32% 16	5,63% 31	4,92% 25	3,85% 49	3,59% 58	5,54% 186	5,75% 457
32	5,58% 848	7,84% 5	4,32% 16	5,79% 32	4,92% 25	3,85% 49	3,59% 58	5,78% 194	5,91% 469
33	5,73% 873	7,84% 5	4,56% 17	6,28% 35	4,92% 25	3,93% 50	3,59% 58	5,93% 200	6,09% 483
34	5,91% 898	7,84% 5	4,56% 17	6,28% 35	4,92% 25	4,03% 51	3,67% 59	6,14% 207	6,29% 499
35	6,11% 928	7,84% 5	5,07% 19	6,28% 35	5,20% 27	4,03% 51	3,67% 59	6,43% 215	6,50% 517
36	6,41% 972	7,84% 5	5,07% 19	6,46% 37	5,53% 29	4,10% 52	3,74% 60	6,73% 227	6,84% 543
37	6,75% 1.023	7,84% 5	5,07% 19	6,46% 37	5,68% 30	4,19% 53	3,80% 61	7,07% 238	7,26% 580
38	7,20% 1.090	7,84% 5	5,07% 19	6,72% 38	5,68% 30	4,46% 56	4,18% 66	7,47% 253	7,79% 623
39	7,56% 1.146	7,84% 5	5,07% 19	6,72% 38	5,68% 30	4,96% 60	4,18% 66	8,01% 271	8,15% 657
40	7,90% 1.201	7,84% 5	5,07% 19	6,72% 38	5,93% 31	4,99% 61	4,47% 70	8,43% 286	8,52% 691
41	8,21% 1.250	7,84% 5	5,07% 19	7,10% 40	6,18% 33	5,04% 62	4,47% 70	8,80% 299	8,87% 722

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	Total	1996	1997	1998	1999	2000	2001	2002	2003
42	8,36%1.277	7,84% 5	5,07% 19	7,10% 40	6,39% 34	5,04% 62	4,55% 72	8,94% 306	9,06% 739
43	8,53%1.307	7,84% 5	5,07% 19	7,10% 40	6,65% 35	5,16% 64	4,77% 75	9,04% 310	9,25% 759
44	8,68%1.338	7,84% 5	5,07% 19	7,28% 41	6,79% 37	5,21% 65	4,85% 77	9,23% 317	9,42% 777
45	8,79%1.358	7,84% 5	5,21% 20	7,28% 41	6,79% 37	5,21% 65	5,09% 81	9,32% 321	9,53% 788
46	8,89%1.378	7,84% 5	5,38% 21	7,28% 41	7,04% 39	5,34% 67	5,23% 83	9,40% 325	9,62% 797
47	8,96%1.397	7,84% 5	5,38% 21	7,57% 42	7,04% 39	5,41% 69	5,33% 86	9,52% 330	9,68% 805
48	8,99%1.402	7,84% 5	5,38% 21	7,57% 42	7,04% 39	5,46% 70	5,33% 86	9,54% 331	9,71% 808
49	9,09%1.416	7,84% 5	5,38% 21	7,57% 42	7,23% 40	5,46% 70	5,33% 86	9,61% 334	9,84% 818
50	9,12%1.425	7,84% 5	5,38% 21	7,57% 42	7,23% 40	5,46% 70	5,35% 87	9,67% 337	9,87% 823
51	9,13%1.425	7,84% 5	5,38% 21	7,57% 42	7,43% 42	5,46% 70	5,35% 87	9,67% 337	9,88% 825
52	9,14%1.431	7,84% 5	5,38% 21	7,57% 42	7,43% 42	5,46% 70	5,35% 87	9,67% 337	9,90% 827
53	9,16%1.435	7,84% 5	5,48% 22	7,57% 42	7,43% 42	5,46% 70	5,35% 87	9,67% 337	9,93% 830
54	9,20%1.444	7,84% 5	5,68% 24	7,57% 42	7,43% 42	5,50% 71	5,42% 88	9,74% 340	9,95% 832
55	9,21%1.447	7,84% 5	5,68% 24	7,57% 42	7,43% 42	5,57% 72	5,42% 88	9,75% 341	9,96% 833
56	9,22%1.449	7,84% 5	5,68% 24	7,57% 42	7,43% 42	5,57% 72	5,42% 88	9,75% 341	9,97% 835
57	9,23%1.453	7,84% 5	5,68% 24	7,57% 42	7,43% 42	5,63% 73	5,42% 88	9,76% 342	9,98% 837
58	9,26%1.461	7,84% 5	5,68% 24	7,57% 42	7,61% 45	5,69% 74	5,42% 88	9,81% 343	10,01% 840
59	9,27%1.462	7,84% 5	5,68% 24	7,57% 42	7,61% 45	5,69% 74	5,42% 88	9,81% 343	10,02% 841
60	9,28%1.467	7,84% 5	5,68% 24	7,62% 43	7,61% 45	5,71% 75	5,43% 89	9,81% 343	10,03% 843
61	9,29%1.469	7,84% 5	5,68% 24	7,62% 43	7,61% 45	5,81% 77	5,43% 89	9,81% 343	10,03% 843
62	9,29%1.472	7,84% 5	5,68% 24	7,62% 43	7,61% 45	5,81% 77	5,43% 89	9,81% 343	10,04% 846
63	9,30%1.474	7,84% 5	5,68% 24	7,62% 43	7,61% 45	5,81% 77	5,43% 89	9,81% 343	10,05% 848
64	9,33%1.479	7,84% 5	5,68% 24	7,62% 43	7,61% 45	5,86% 78	5,43% 89	9,85% 345	10,08% 850

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	Total	1996	1997	1998	1999	2000	2001	2002	2003
65	9,34%1.483	7,84% 5	5,68% 24	7,62% 43	7,61% 45	5,86% 79	5,43% 89	9,85% 345	10,10% 853
66	9,34%1.484	7,84% 5	5,68% 24	7,62% 43	7,61% 45	5,86% 79	5,43% 89	9,85% 345	10,11% 854
67	9,35%1.487	7,84% 5	5,68% 24	7,62% 43	7,61% 45	5,86% 79	5,43% 89	9,87% 346	10,12% 856
68	9,36%1.489	7,84% 5	5,68% 24	7,62% 43	7,61% 45	5,86% 79	5,43% 89	9,88% 348	10,12% 856
69	9,36%1.489	7,84% 5	5,68% 24	7,62% 43	7,61% 45	5,86% 79	5,43% 89	9,88% 348	10,12% 856
70	9,37%1.491	7,84% 5	5,68% 24	7,62% 43	7,61% 45	5,86% 79	5,43% 89	9,89% 349	10,13% 857
71	9,38%1.495	7,84% 5	5,68% 24	7,62% 43	7,61% 45	5,86% 79	5,57% 92	9,91% 350	10,13% 857
72	9,39%1.497	7,84% 5	5,68% 24	7,65% 44	7,61% 45	5,86% 79	5,57% 92	9,93% 351	10,13% 857
73	9,40%1.500	7,84% 5	5,68% 24	7,65% 44	7,61% 45	5,86% 79	5,58% 93	9,96% 352	10,14% 858
74	9,40%1.501	7,84% 5	5,68% 24	7,65% 44	7,61% 45	5,86% 79	5,58% 93	9,96% 352	10,15% 859