

# HIPOCAT 10 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

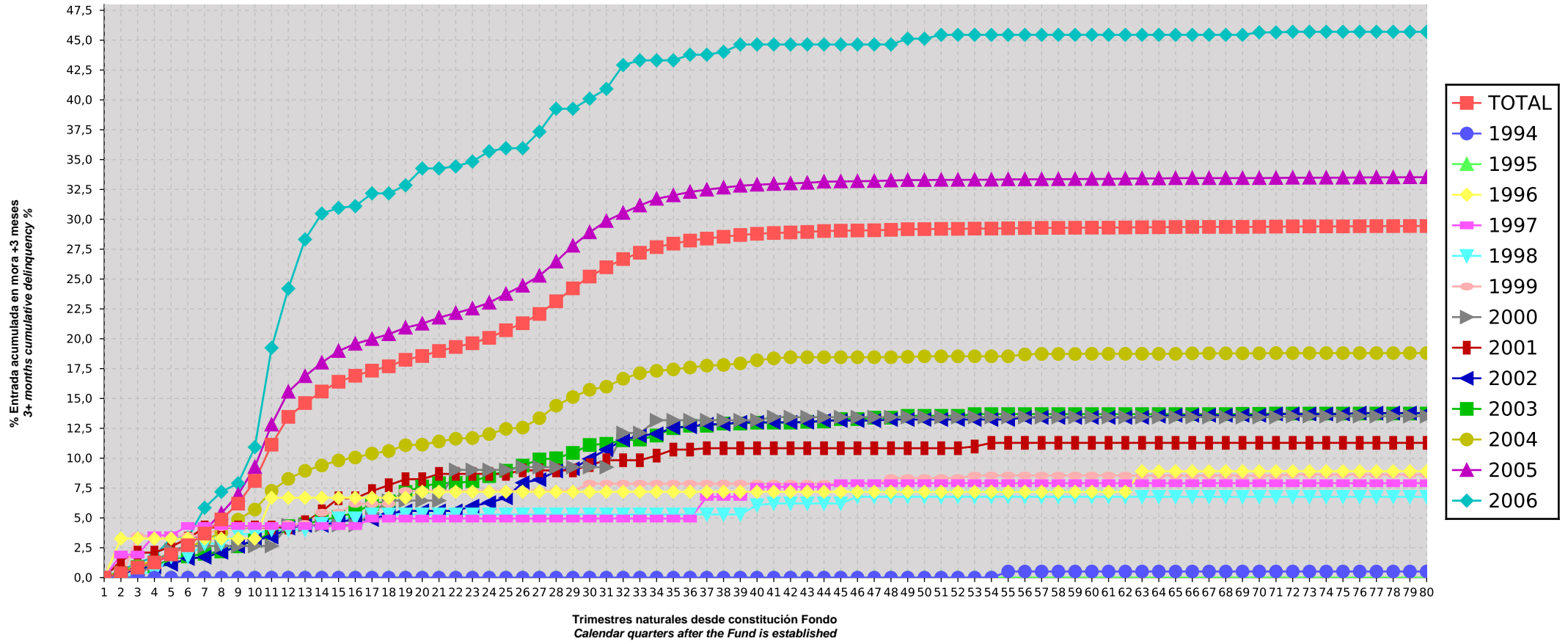
Análisis de Morosidad: Tasa de entrada acumulada en mora +3 meses (trimestres naturales desde constitución Fondo) - Detalle por años origenación activos  
Delinquency analysis: 3+ months cumulative delinquency rate (calendar quarters after the Fund is established) - Detailed by asset origination years

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

Fecha / Date: 31/05/2026

Divisa / Currency: EUR

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	TOTAL	1994	1995	1996	1997	1998	1999	2000	2001	2002	2003	2004	2005	2006														
26	21,30%	2106	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	24,44%	1647	35,95%	85
27	22,08%	2181	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	25,27%	1704	37,34%	89
28	23,14%	2286	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	26,46%	1786	39,26%	93
29	24,22%	2387	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	27,79%	1872	39,26%	93
30	25,21%	2485	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	28,91%	1949	40,10%	95
31	25,99%	2565	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	29,86%	2016	40,92%	97
32	26,67%	2643	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	30,54%	2069	42,92%	102
33	27,20%	2700	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	31,16%	2117	43,31%	103
34	27,67%	2751	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	31,72%	2156	43,31%	103
35	27,96%	2787	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	32,01%	2179	43,31%	103
36	28,22%	2817	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	32,29%	2202	43,78%	104
37	28,39%	2845	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	32,48%	2221	43,78%	104
38	28,54%	2863	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	32,65%	2235	44,02%	105
39	28,69%	2880	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	32,81%	2247	44,64%	106
40	28,79%	2896	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	32,90%	2256	44,64%	106
41	28,86%	2906	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	32,96%	2261	44,64%	106
42	28,90%	2912	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	33,01%	2265	44,64%	106
43	28,94%	2919	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	33,06%	2271	44,64%	106
44	29,02%	2930	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	33,15%	2279	44,64%	106
45	29,05%	2935	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	33,17%	2281	44,64%	106
46	29,07%	2938	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	33,19%	2283	44,64%	106
47	29,08%	2941	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	33,21%	2284	44,64%	106
48	29,12%	2948	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	33,25%	2289	44,64%	106
49	29,18%	2956	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	33,29%	2293	45,12%	107
50	29,18%	2957	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	33,29%	2293	45,12%	107
51	29,20%	2960	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%	2295	45,45%	108
52	29,20%	2960	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%	2295	45,45%	108
53	29,22%	2967	0,00%	0	0,00%	0	7,19%	3	7,91%	9	6,77%	11	8,54%	13	13,44%	21	10,98%	30	13,24%	72	13,69%	153	18,53%	249	33,32%	2298	45,45%	108
54	29,23%	2968	0,00%	0	0,00%	0	7,19%	3	7,91%	9	6,77%	11	8,54%	13	13,44%	21	11,28%	31	13,24%	72	13,69%	153	18,53%	249	33,32%	2298	45,45%	108
55	29,25%	2972	0,51%	1	0,00%	0	7,19%	3	7,91%	9	6,77%	11	8,54%	13	13,44%	21	11,28%	31	13,24%	72	13,69%	153	18,53%	249	33,34%	2301	45,45%	108
56	29,27%	2976	0,51%	1	0,00%	0	7,19%	3	7,91%	9	6,77%	11	8,54%	13	13,44%	21	11,28%	31	13,41%	73	13,69%	153	18,69%	252	33,34%	2301	45,45%	108
57	29,28%	2979	0,51%	1	0,00%	0	7,19%	3	7,91%	9	6,77%	11	8,54%	13	13,44%	21	11,28%	31	13,41%	73	13,69%	153	18,73%	253	33,36%	2303	45,45%	108

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	TOTAL	1994	1995	1996	1997	1998	1999	2000	2001	2002	2003	2004	2005	2006
58	29,29% 2980	0,51% 1	0,00% 0	7,19% 3	7,91% 9	6,77% 11	8,54% 13	13,44% 21	11,28% 31	13,41% 73	13,69% 153	18,73% 253	33,36% 2304	45,45% 108
59	29,29% 2983	0,51% 1	0,00% 0	7,19% 3	7,91% 9	6,77% 11	8,54% 13	13,44% 21	11,28% 31	13,41% 73	13,69% 153	18,73% 253	33,37% 2307	45,45% 108
60	29,30% 2986	0,51% 1	0,00% 0	7,19% 3	7,91% 9	6,77% 11	8,54% 13	13,44% 21	11,28% 31	13,41% 73	13,69% 153	18,74% 254	33,38% 2309	45,45% 108
61	29,30% 2986	0,51% 1	0,00% 0	7,19% 3	7,91% 9	6,77% 11	8,54% 13	13,44% 21	11,28% 31	13,41% 73	13,69% 153	18,74% 254	33,38% 2309	45,45% 108
62	29,32% 2989	0,51% 1	0,00% 0	7,19% 3	7,91% 9	6,77% 11	8,54% 13	13,44% 21	11,28% 31	13,41% 73	13,69% 153	18,74% 254	33,41% 2312	45,45% 108
63	29,33% 2992	0,51% 1	0,00% 0	8,91% 4	7,91% 9	6,77% 11	8,54% 13	13,44% 21	11,28% 31	13,41% 73	13,69% 153	18,74% 254	33,42% 2314	45,45% 108
64	29,34% 2995	0,51% 1	0,00% 0	8,91% 4	7,91% 9	6,77% 11	8,54% 13	13,44% 21	11,28% 31	13,52% 74	13,69% 154	18,74% 254	33,42% 2315	45,45% 108
65	29,36% 2998	0,51% 1	0,00% 0	8,91% 4	7,91% 9	6,77% 11	8,54% 13	13,44% 21	11,28% 31	13,59% 75	13,69% 154	18,74% 254	33,44% 2317	45,45% 108
66	29,36% 3000	0,51% 1	0,00% 0	8,91% 4	7,91% 9	6,77% 11	8,54% 13	13,44% 21	11,28% 31	13,59% 75	13,69% 154	18,78% 255	33,45% 2318	45,45% 108
67	29,36% 3000	0,51% 1	0,00% 0	8,91% 4	7,91% 9	6,77% 11	8,54% 13	13,44% 21	11,28% 31	13,59% 75	13,69% 154	18,78% 255	33,45% 2318	45,45% 108
68	29,36% 3000	0,51% 1	0,00% 0	8,91% 4	7,91% 9	6,77% 11	8,54% 13	13,44% 21	11,28% 31	13,59% 75	13,69% 154	18,78% 255	33,45% 2318	45,45% 108
69	29,37% 3002	0,51% 1	0,00% 0	8,91% 4	7,91% 9	6,77% 11	8,54% 13	13,44% 21	11,28% 31	13,59% 75	13,71% 155	18,78% 255	33,45% 2319	45,45% 108
70	29,37% 3004	0,51% 1	0,00% 0	8,91% 4	7,91% 9	6,77% 11	8,54% 13	13,44% 21	11,28% 31	13,59% 75	13,71% 155	18,78% 255	33,45% 2319	45,65% 110
71	29,39% 3010	0,51% 1	0,00% 0	8,91% 4	7,91% 9	6,77% 11	8,54% 13	13,44% 21	11,28% 31	13,70% 76	13,74% 156	18,80% 256	33,46% 2322	45,65% 110
72	29,41% 3016	0,51% 1	0,00% 0	8,91% 4	7,91% 9	6,77% 11	8,63% 14	13,52% 22	11,28% 31	13,70% 76	13,74% 156	18,80% 256	33,48% 2325	45,71% 111
73	29,41% 3016	0,51% 1	0,00% 0	8,91% 4	7,91% 9	6,77% 11	8,63% 14	13,52% 22	11,28% 31	13,70% 76	13,74% 156	18,80% 256	33,48% 2325	45,71% 111
74	29,41% 3017	0,51% 1	0,00% 0	8,91% 4	7,91% 9	6,77% 11	8,63% 14	13,52% 22	11,28% 31	13,70% 76	13,74% 156	18,80% 256	33,49% 2326	45,71% 111
75	29,41% 3017	0,51% 1	0,00% 0	8,91% 4	7,91% 9	6,77% 11	8,63% 14	13,52% 22	11,28% 31	13,70% 76	13,74% 156	18,80% 256	33,49% 2326	45,71% 111
76	29,42% 3020	0,51% 1	0,00% 0	8,91% 4	7,91% 9	6,77% 11	8,63% 14	13,52% 22	11,28% 31	13,78% 77	13,74% 156	18,80% 256	33,50% 2328	45,71% 111
77	29,43% 3022	0,51% 1	0,00% 0	8,91% 4	7,91% 9	6,77% 11	8,63% 14	13,52% 22	11,28% 31	13,78% 77	13,74% 156	18,80% 256	33,51% 2330	45,71% 111
78	29,43% 3023	0,51% 1	0,00% 0	8,91% 4	7,91% 9	6,77% 11	8,63% 14	13,52% 22	11,28% 31	13,78% 77	13,74% 156	18,80% 256	33,51% 2331	45,71% 111
79	29,44% 3024	0,51% 1	0,00% 0	8,91% 4	7,91% 9	6,77% 11	8,63% 14	13,52% 22	11,28% 31	13,78% 77	13,74% 156	18,80% 256	33,52% 2332	45,71% 111
80	29,44% 3024	0,51% 1	0,00% 0	8,91% 4	7,91% 9	6,77% 11	8,63% 14	13,52% 22	11,28% 31	13,78% 77	13,74% 156	18,80% 256	33,52% 2332	45,71% 111

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