

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

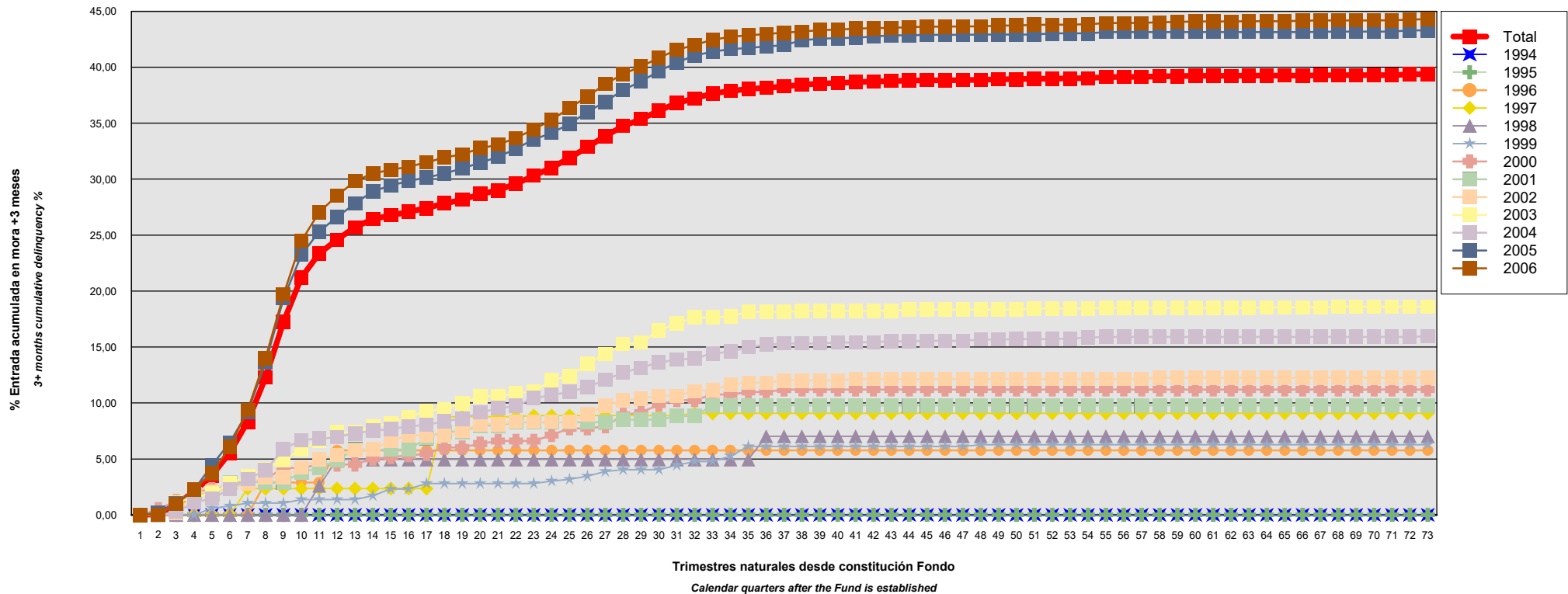
Delinquency analysis: 3+ months cumulative delinquency rate (calendar quarters after the Fund is established) - Detailed by asset origination years

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

Fecha / Date: 31/01/2025

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	12,26% 1.056	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	13,98% 712
9	17,25% 1.461	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	19,34% 339	19,69% 991
10	21,22% 1.801	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	23,23% 411	24,49% 1.240
11	23,35% 1.996	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	25,32% 451	27,06% 1.383
12	24,60% 2.114	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	26,60% 476	28,53% 1.466
13	25,70% 2.217	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	27,82% 503	29,81% 1.536
14	26,43% 2.286	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	28,90% 522	30,53% 1.576
15	26,76% 2.324	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	29,44% 532	30,83% 1.596
16	27,08% 2.358	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	29,83% 539	31,12% 1.614
17	27,42% 2.393	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	30,15% 545	31,49% 1.636
18	27,83% 2.438	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	30,49% 553	31,94% 1.665

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	Total	1994	1995	1996	1997	1998	1999	2000	2001	2002	2003	2004	2005	2006
19	28,15%2.475	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	30,97% 563	32,22%1.683
20	28,67%2.525	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	31,46% 572	32,76%1.712
21	29,01%2.559	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	31,98% 582	33,08%1.730
22	29,58%2.614	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	32,72% 597	33,68%1.763
23	30,30%2.677	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	33,55% 612	34,45%1.803
24	31,02%2.743	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	34,12% 622	35,30%1.848
25	31,90%2.823	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	34,93% 636	36,35%1.904
26	32,86%2.914	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	35,99% 657	37,40%1.960
27	33,85%3.014	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	36,92% 676	38,50%2.023
28	34,74%3.101	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	37,97% 697	39,40%2.072
29	35,36%3.163	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	38,75% 712	40,06%2.111
30	36,12%3.239	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	39,64% 729	40,83%2.156
31	36,79%3.300	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	40,43% 744	41,55%2.193
32	37,22%3.354	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	41,04% 759	41,99%2.222
33	37,65%3.404	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	41,40% 768	42,46%2.251
34	37,88%3.433	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	41,62% 773	42,72%2.267
35	38,05%3.462	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	41,73% 776	42,85%2.278
36	38,17%3.478	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	41,86% 779	42,96%2.287
37	38,28%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	18,15% 104	15,31% 177	41,97% 783	43,09%2.296
38	38,43%3.506	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	42,41% 787	43,18%2.302
39	38,54%3.518	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	42,55% 791	43,31%2.310
40	38,59%3.524	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	42,60% 792	43,35%2.313
41	38,67%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	15,40% 179	42,64% 793	43,46%2.319

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	Total	1994	1995	1996	1997	1998	1999	2000	2001	2002	2003	2004	2005	2006
42	38,72%3.539	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	42,75% 796	43,50%2.322
43	38,76%3.544	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	42,86% 798	43,52%2.324
44	38,80%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% 106	15,52% 181	42,86% 798	43,58%2.327
45	38,83%3.555	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	42,89% 800	43,62%2.330
46	38,84%3.556	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	42,89% 800	43,62%2.331
47	38,85%3.559	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	42,89% 801	43,65%2.333
48	38,87%3.563	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	42,92% 802	43,65%2.334
49	38,92%3.569	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	42,93% 803	43,72%2.339
50	38,93%3.572	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	42,93% 803	43,73%2.341
51	38,97%3.576	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	18,44% 108	15,72% 184	42,93% 803	43,79%2.344
52	38,99%3.579	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	18,44% 108	15,72% 184	43,02% 805	43,80%2.345
53	39,00%3.580	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	18,44% 108	15,75% 185	43,02% 805	43,80%2.345
54	39,03%3.585	0,00% 0	0,00% 0	5,77% 2	9,07% 4	7,02% 3	6,27% 23	11,21% 42	9,78% 20	12,13% 44	18,44% 108	15,85% 186	43,02% 805	43,84%2.348
55	39,12%3.596	0,00% 0	0,00% 0	5,77% 2	9,07% 4	7,02% 3	6,27% 23	11,21% 42	9,78% 20	12,13% 44	18,49% 109	15,90% 187	43,14% 808	43,94%2.354
56	39,14%3.598	0,00% 0	0,00% 0	5,77% 2	9,07% 4	7,02% 3	6,27% 23	11,21% 42	9,78% 20	12,13% 44	18,49% 109	15,92% 188	43,14% 808	43,96%2.355
57	39,14%3.598	0,00% 0	0,00% 0	5,77% 2	9,07% 4	7,02% 3	6,27% 23	11,21% 42	9,78% 20	12,13% 44	18,49% 109	15,92% 188	43,14% 808	43,96%2.355
58	39,18%3.603	0,00% 0	0,00% 0	5,77% 2	9,07% 4	7,02% 3	6,27% 23	11,21% 42	9,78% 20	12,27% 45	18,49% 109	15,92% 188	43,14% 808	44,02%2.359
59	39,20%3.607	0,00% 0	0,00% 0	5,77% 2	9,07% 4	7,02% 3	6,27% 23	11,21% 42	9,78% 20	12,27% 45	18,49% 109	15,92% 188	43,14% 808	44,05%2.363
60	39,22%3.609	0,00% 0	0,00% 0	5,77% 2	9,07% 4	7,02% 3	6,27% 23	11,21% 42	9,78% 20	12,27% 45	18,49% 109	15,92% 188	43,14% 808	44,08%2.365
61	39,22%3.609	0,00% 0	0,00% 0	5,77% 2	9,07% 4	7,02% 3	6,27% 23	11,21% 42	9,78% 20	12,27% 45	18,49% 109	15,92% 188	43,14% 808	44,08%2.365
62	39,23%3.610	0,00% 0	0,00% 0	5,77% 2	9,07% 4	7,02% 3	6,27% 23	11,21% 42	9,78% 20	12,27% 45	18,49% 109	15,92% 188	43,14% 808	44,09%2.366
63	39,24%3.612	0,00% 0	0,00% 0	5,77% 2	9,07% 4	7,02% 3	6,27% 23	11,21% 42	9,78% 20	12,27% 45	18,49% 109	15,92% 188	43,14% 808	44,11%2.368
64	39,24%3.613	0,00% 0	0,00% 0	5,77% 2	9,07% 4	7,02% 3	6,27% 23	11,21% 42	9,78% 20	12,27% 45	18,54% 110	15,92% 188	43,14% 808	44,11%2.368

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65	39,25%3.614	0,00% 0	0,00% 0	5,77% 2	9,07% 4	7,02% 3	6,27% 23	11,21% 42	9,78% 20	12,27% 45	18,54% 110	15,92% 188	43,14% 808	44,12%2.369
66	39,26%3.617	0,00% 0	0,00% 0	5,77% 2	9,07% 4	7,02% 3	6,27% 23	11,21% 42	9,78% 20	12,27% 45	18,54% 110	15,92% 188	43,14% 808	44,15%2.372
67	39,28%3.621	0,00% 0	0,00% 0	5,77% 2	9,07% 4	7,02% 3	6,27% 23	11,21% 42	9,78% 20	12,27% 45	18,54% 110	15,92% 188	43,17% 809	44,17%2.375
68	39,29%3.624	0,00% 0	0,00% 0	5,77% 2	9,07% 4	7,02% 3	6,27% 23	11,21% 42	9,78% 20	12,27% 45	18,61% 111	15,92% 188	43,18% 810	44,18%2.376
69	39,29%3.624	0,00% 0	0,00% 0	5,77% 2	9,07% 4	7,02% 3	6,27% 23	11,21% 42	9,78% 20	12,27% 45	18,61% 111	15,92% 188	43,18% 810	44,18%2.376
70	39,30%3.625	0,00% 0	0,00% 0	5,77% 2	9,07% 4	7,02% 3	6,27% 23	11,21% 42	9,78% 20	12,27% 45	18,61% 111	15,92% 188	43,18% 810	44,18%2.377
71	39,30%3.626	0,00% 0	0,00% 0	5,77% 2	9,07% 4	7,02% 3	6,27% 23	11,21% 42	9,78% 20	12,27% 45	18,61% 111	15,92% 188	43,18% 810	44,19%2.378
72	39,35%3.634	0,00% 0	0,00% 0	5,77% 2	9,07% 4	7,02% 3	6,27% 23	11,21% 42	9,78% 20	12,27% 45	18,61% 111	15,92% 188	43,29% 814	44,24%2.382
73	39,40%3.642	0,00% 0	0,00% 0	5,77% 2	9,07% 4	7,02% 3	6,27% 23	11,21% 42	9,78% 20	12,27% 45	18,61% 111	15,95% 189	43,29% 814	44,32%2.389