

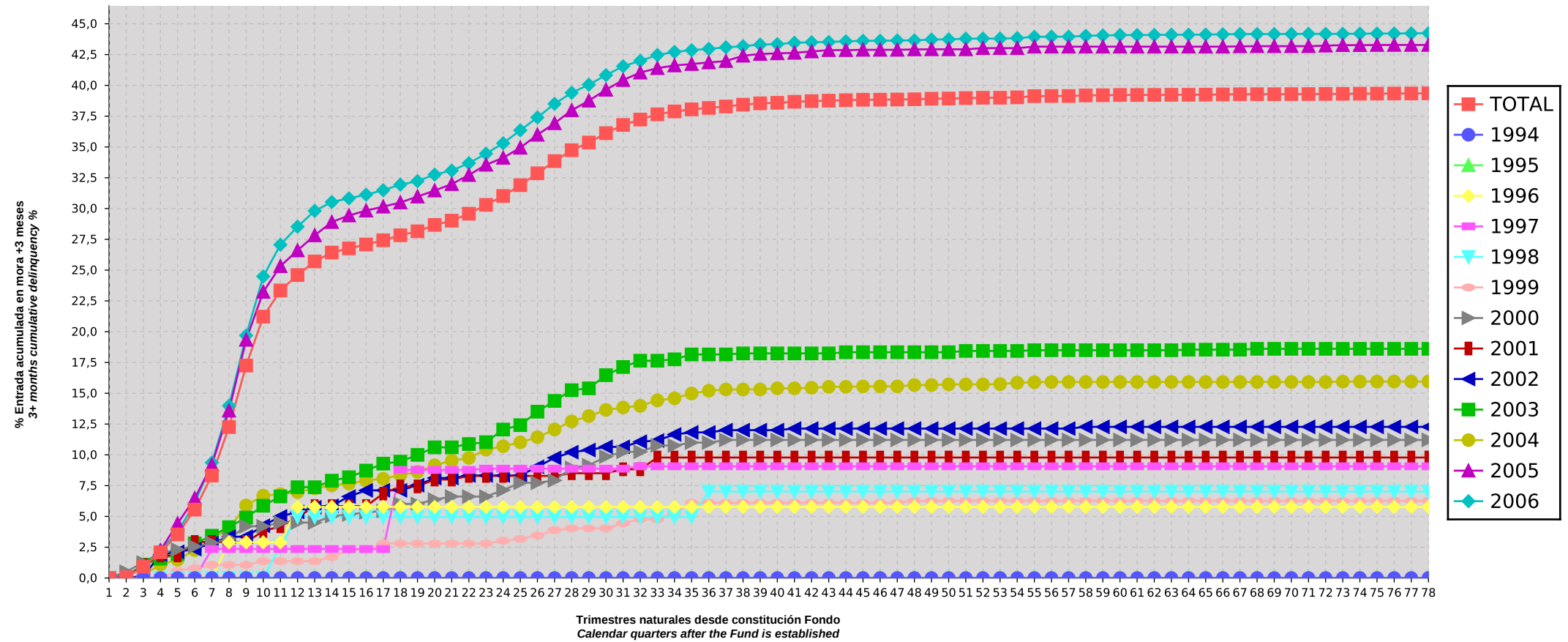
HIPOCAT 11 Fondo de Titulización de Activos

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 (PHs/CTHs) / Residential mortgage loans (PTCs/MCs)
Fecha / Date: 30/06/2026
Divisa / Currency: EUR

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Originación 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	2	0,00%	0	0,00%	0	0,00%	0	0,00%	0	0,00%	0	0,00%	0	0,00%	0
	3	0,06%	8	0,00%	0	0,00%	0	0,00%	0	0,00%	0	0,06%	1	0,00%	0
	4	0,92%	96	0,00%	0	0,00%	0	0,00%	0	1,26%	4	1,04%	3	0,13%	1
	5	2,09%	206	0,00%	0	0,00%	0	0,00%	0	2,03%	6	1,83%	5	1,92%	6
	6	3,54%	337	0,00%	0	0,00%	0	0,00%	0	2,31%	8	1,83%	5	2,12%	7
	7	5,56%	501	0,00%	0	0,00%	0	0,00%	0	2,56%	9	2,93%	7	2,35%	8
	8	8,32%	728	0,00%	0	0,00%	0	2,35%	1	2,86%	10	2,93%	7	2,83%	10
	9	12,26%	1058	0,00%	0	2,90%	1	2,35%	1	3,20%	11	2,93%	7	3,36%	13
	10	17,25%	1461	0,00%	0	2,90%	1	2,35%	1	4,20%	15	2,93%	7	3,36%	13
	11	21,22%	1801	0,00%	0	2,90%	1	2,35%	1	4,20%	15	3,80%	9	4,24%	16
	12	23,35%	1996	0,00%	0	2,90%	1	2,35%	1	4,50%	17	4,20%	10	5,00%	18
	13	24,60%	2114	0,00%	0	5,77%	2	2,35%	1	4,96%	2	1,37%	5	4,50%	17
	14	25,70%	2217	0,00%	0	5,77%	2	2,35%	1	4,96%	2	1,37%	5	4,50%	17
	15	26,43%	2286	0,00%	0	5,77%	2	2,35%	1	4,96%	2	1,71%	6	5,02%	19
	16	26,76%	2324	0,00%	0	5,77%	2	2,35%	1	4,96%	2	2,31%	7	5,16%	20
	17	27,08%	2358	0,00%	0	5,77%	2	2,35%	1	4,96%	2	2,31%	7	5,33%	21
	18	27,42%	2393	0,00%	0	5,77%	2	2,35%	1	4,96%	2	2,80%	8	5,45%	22
	19	27,83%	2438	0,00%	0	5,77%	2	8,78%	2	4,96%	2	2,80%	8	6,02%	23
	20	28,15%	2475	0,00%	0	5,77%	2	8,78%	2	4,96%	2	2,80%	8	6,02%	23
	21	28,67%	2525	0,00%	0	5,77%	2	8,78%	2	4,96%	2	2,80%	8	6,37%	24
	22	29,01%	2559	0,00%	0	5,77%	2	8,78%	2	4,96%	2	2,80%	8	6,61%	25
	23	29,58%	2614	0,00%	0	5,77%	2	8,78%	2	4,96%	2	2,80%	8	6,61%	25
	24	30,30%	2677	0,00%	0	5,77%	2	8,88%	3	4,96%	2	2,80%	8	6,61%	25
	25	31,02%	2743	0,00%	0	5,77%	2	8,88%	3	3,02%	9	7,14%	27	8,29%	16
	26	31,90%	2823	0,00%	0	5,77%	2	8,88%	3	3,18%	10	7,73%	29	8,29%	16

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	TOTAL	1994	1995	1996	1997	1998	1999	2000	2001	2002	2003	2004	2005	2006
26	32,86% 2914	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% 1960
27	33,85% 3014	0,00% 0	0,00% 0	5,77% 2	8,88% 3	4,96% 2	3,89% 13	7,93% 30	8,29% 16	9,76% 32	14,38% 81	12,06% 136	36,92% 676	38,50% 2023
28	34,74% 3101	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% 2072
29	35,36% 3163	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% 2111
30	36,12% 3239	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% 2156
31	36,79% 3300	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% 2193
32	37,22% 3354	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% 2222
33	37,65% 3404	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% 2251
34	37,88% 3433	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% 2267
35	38,05% 3462	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% 2278
36	38,17% 3478	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% 2287
37	38,28% 3495	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% 2296
38	38,43% 3506	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% 2302
39	38,54% 3518	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% 2310
40	38,59% 3524	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% 2313
41	38,67% 3532	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% 2319
42	38,72% 3539	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% 2322
43	38,76% 3544	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% 2324
44	38,80% 3548	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% 2327
45	38,83% 3555	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% 2330
46	38,84% 3556	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% 2331
47	38,85% 3559	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% 2333
48	38,87% 3563	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% 2334
49	38,92% 3569	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% 2339
50	38,93% 3572	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% 2341
51	38,97% 3576	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% 2344
52	38,99% 3579	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% 2345
53	39,00% 3580	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% 2345
54	39,03% 3585	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% 2348
55	39,12% 3596	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% 2354
56	39,14% 3598	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% 2355
57	39,14% 3598	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% 2355

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	TOTAL		1994		1995		1996		1997		1998		1999		2000		2001		2002		2003		2004		2005		2006	
58	39,18%	3603	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	44,03%	2359
59	39,20%	3607	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%	2363
60	39,22%	3609	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%	2365
61	39,22%	3609	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%	2365
62	39,23%	3610	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%	2366
63	39,24%	3612	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%	2368
64	39,24%	3613	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%	2368
65	39,25%	3614	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%	2369
66	39,26%	3617	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%	2372
67	39,28%	3621	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%	2375
68	39,28%	3623	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	44,17%	2375
69	39,28%	3623	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	44,17%	2375
70	39,29%	3624	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	44,17%	2376
71	39,29%	3625	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%	2377
72	39,30%	3627	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	43,23%	812	44,18%	2377
73	39,31%	3630	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	43,27%	814	44,18%	2377
74	39,32%	3632	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	43,27%	814	44,20%	2379
75	39,33%	3634	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	43,28%	815	44,20%	2380
76	39,34%	3636	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	43,28%	816	44,21%	2381
77	39,34%	3637	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	43,28%	816	44,22%	2382
78	39,35%	3639	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	15,96%	190	43,28%	816	44,24%	2383

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