

# HIPOCAT 11 Fondo de Titulización de Activos

## Cartera de Activos Titulizados / Portfolio of Securitized Assets

**Análisis de morosidad:** Tasa de recuperación<sup>1</sup> de mora +3 meses (años desde entrada en mora) - Detalle por trimestres de entrada en mora<sup>2</sup>

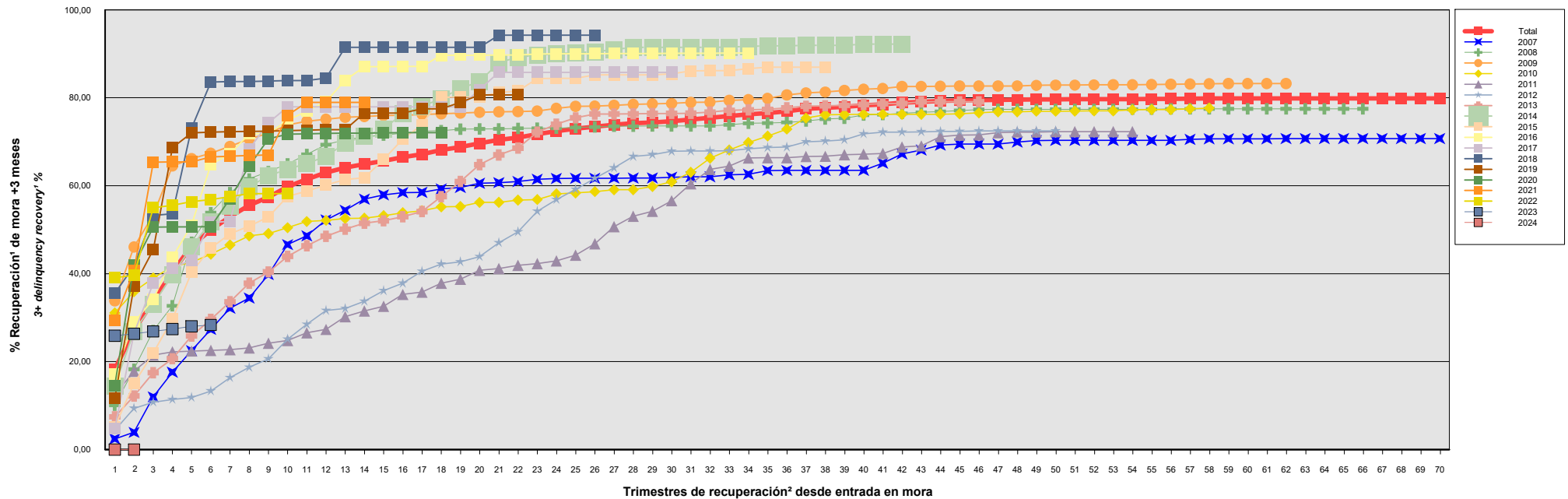
**Delinquency analysis:** 3+ months delinquency recovery<sup>1</sup> rate (years after delinquency occurs) - Detailed by quarters of occurrence<sup>2</sup>

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

**Fecha / Date:** 30/06/2024

**Divisa / Currency:** EUR

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<sup>1</sup> Incluye, en su caso, el valor neto contable (valor razonable minorado en un 25% como estimación costes de venta) de los inmuebles y activos no vendidos adjudicados o dados en pago al Fondo por activos titulizados. En los informes generados con anterioridad a agosto de 2015, los inmuebles adjudicados o dados en pago no vendidos se computaban en este informe por el valor de adquisición.

<sup>2</sup> Sólo se muestran datos de periodos en los que hay entradas de activos titulizados en mora por el plazo analizado.

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Post-delinquency recovery quarters<sup>2</sup>

Entrada en mora Delinquency	Total	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
Σ Saldo Vivo Activos entrada mora (Ppal.Miles €) Outstanding Balance of Assets upon delinquency (€ Thou. Principal) Σ	627.386,801	33.407,723	162.557,382	196.263,753	39.713,366	25.430,962	37.540,156	59.506,136	39.815,364	15.105,711	6.679,342	3.404,025	1.170,747	1.967,603	2.262,147	1.347,859	290,604
Nº Activos / Nº. of Assets	3.618	206	851	1.050	244	167	218	358	253	124	46	24	15	16	19	11	4
1	18,29%	2,43%	10,09%	33,82%	31,08%	12,42%	4,39%	7,45%	14,45%	5,18%	17,24%	4,80%	35,52%	11,60%	14,60%	29,43%	39,08%
2	27,09%	3,93%	18,27%	46,10%	35,94%	17,81%	9,39%	12,20%	26,88%	15,00%	28,98%	26,37%	41,74%	37,10%	41,88%	40,68%	39,65%
3	33,82%	11,99%	27,10%	53,36%	39,03%	21,48%	10,80%	17,49%	33,05%	21,97%	34,20%	37,92%	53,26%	45,48%	50,57%	65,38%	54,97%
4	40,39%	17,61%	32,70%	64,49%	41,60%	22,24%	11,41%	20,67%	39,70%	29,66%	43,73%	41,34%	53,66%	68,64%	50,63%	65,41%	55,54%
5	46,31%	22,50%	47,18%	66,17%	42,56%	22,42%	11,86%	25,84%	46,12%	40,32%	51,02%	43,08%	73,07%	72,04%	50,65%	65,43%	56,37%
6	49,98%	27,34%	53,89%	67,41%	44,45%	22,58%	13,34%	29,61%	51,80%	45,85%	64,83%	51,64%	83,59%	72,19%	50,68%	66,57%	56,87%
7	52,96%	32,17%	58,45%	68,95%	46,52%	22,75%	16,37%	33,61%	55,44%	49,06%	67,22%	51,89%	83,70%	72,29%	57,08%	66,72%	57,53%
8	55,57%	34,47%	61,56%	70,62%	48,62%	23,12%	18,72%	37,83%	59,73%	50,81%	71,82%	68,28%	83,70%	72,37%	64,48%	66,87%	58,21%
9	57,41%	39,79%	63,22%	71,96%	49,12%	24,19%	20,66%	40,41%	62,33%	52,90%	71,87%	74,33%	83,80%	72,42%	70,65%	67,01%	58,21%
10	59,80%	46,62%	64,96%	73,82%	50,45%	24,82%	25,10%	43,94%	63,73%	57,59%	74,91%	77,92%	83,92%	72,53%	71,75%	76,02%	58,21%
11	61,47%	48,61%	67,13%	74,68%	51,86%	26,58%	28,46%	46,35%	65,08%	58,76%	76,92%	77,92%	83,92%	72,63%	71,81%	78,94%	
12	62,98%	52,24%	69,34%	75,12%	52,14%	27,33%	31,64%	48,51%	66,68%	60,19%	79,15%	77,92%	84,50%	72,73%	71,88%	78,94%	
13	64,12%	54,42%	70,42%	75,57%	52,56%	30,25%	32,07%	50,14%	69,70%	61,40%	83,99%	77,92%	91,47%	72,75%	71,94%	78,94%	

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	Total	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
14	64,93%	56,95%	71,13%	75,74%	52,63%	31,52%	33,73%	51,47%	71,28%	61,81%	87,07%	77,92%	91,47%	76,50%	71,98%	78,94%	
15	65,62%	57,92%	71,49%	75,96%	53,17%	32,60%	36,14%	52,03%	72,90%	65,96%	87,09%	77,92%	91,47%	76,50%	72,04%		
16	66,48%	58,44%	71,97%	76,04%	53,84%	35,28%	37,82%	52,96%	76,39%	70,62%	87,12%	77,92%	91,47%	76,50%	72,06%		
17	67,16%	58,49%	72,42%	76,22%	54,34%	35,83%	40,57%	54,13%	77,97%	73,81%	87,14%	77,92%	91,47%	77,51%	72,06%		
18	68,13%	59,26%	72,53%	76,36%	55,19%	37,86%	42,19%	57,53%	79,83%	80,13%	89,64%	77,92%	91,47%	77,51%	72,06%		
19	68,83%	59,63%	72,85%	76,55%	55,28%	38,73%	42,69%	60,96%	82,14%	80,16%	89,66%	77,92%	91,47%	78,93%			
20	69,65%	60,56%	72,92%	76,68%	56,20%	40,75%	43,88%	64,80%	83,70%	80,18%	89,68%	81,86%	91,47%	80,65%			
21	70,45%	60,71%	72,94%	76,83%	56,23%	41,19%	47,06%	67,01%	87,98%	81,20%	89,71%	85,79%	94,22%	80,65%			
22	70,94%	60,95%	73,04%	76,86%	56,73%	41,91%	49,50%	68,56%	89,25%	81,56%	89,72%	85,79%	94,22%	80,65%			
23	71,76%	61,47%	73,07%	76,99%	56,87%	42,28%	54,19%	72,21%	89,66%	84,39%	89,96%	85,79%	94,22%				
24	72,42%	61,66%	73,08%	77,58%	58,16%	42,93%	56,86%	73,97%	89,98%	84,40%	90,00%	85,79%	94,22%				
25	72,97%	61,68%	73,24%	78,04%	58,35%	44,22%	59,18%	75,43%	90,30%	84,41%	90,01%	85,79%	94,22%				
26	73,40%	61,69%	73,36%	78,09%	58,68%	46,82%	61,71%	76,31%	90,44%	85,19%	90,03%	85,79%	94,22%				
27	73,86%	61,72%	73,52%	78,28%	59,08%	50,68%	64,05%	76,32%	90,99%	85,20%	90,04%	85,79%					
28	74,22%	61,74%	73,53%	78,49%	59,10%	53,09%	66,65%	76,34%	91,46%	85,21%	90,06%	85,79%					
29	74,39%	61,76%	73,57%	78,60%	59,85%	54,20%	67,08%	76,44%	91,46%	85,22%	90,08%	85,79%					
30	74,65%	61,94%	73,58%	78,70%	60,92%	56,59%	67,82%	76,44%	91,46%	85,41%	90,10%	85,79%					
31	75,05%	62,03%	73,60%	78,94%	63,07%	60,47%	67,90%	76,48%	91,46%	86,12%	90,11%						
32	75,45%	62,04%	73,61%	79,03%	66,26%	63,74%	67,92%	76,75%	91,46%	86,17%	90,13%						
33	75,84%	62,48%	73,85%	79,41%	68,11%	64,45%	67,95%	77,15%	91,52%	86,17%	90,15%						

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	Total	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
34	76,24%	62,61%	74,19%	79,59%	69,82%	66,34%	68,39%	77,26%	91,68%	86,60%	90,17%						
35	76,53%	63,47%	74,26%	79,87%	71,31%	66,37%	68,67%	77,38%	91,83%	86,97%							
36	76,94%	63,48%	74,40%	80,63%	72,89%	66,40%	68,78%	77,70%	91,83%	86,97%							
37	77,47%	63,49%	74,73%	81,12%	75,38%	66,68%	70,01%	78,08%	91,94%	86,97%							
38	77,70%	63,50%	75,16%	81,30%	76,15%	66,69%	70,17%	78,19%	91,94%	86,97%							
39	77,92%	63,51%	75,36%	81,68%	76,20%	67,07%	70,44%	78,28%	91,94%								
40	78,30%	63,52%	76,05%	81,93%	76,24%	67,19%	71,80%	78,49%	92,18%								
41	78,51%	65,12%	76,17%	82,09%	76,24%	67,33%	72,18%	78,65%	92,18%								
42	78,90%	67,23%	76,45%	82,54%	76,25%	68,79%	72,20%	78,71%	92,18%								
43	79,08%	68,11%	76,68%	82,59%	76,26%	69,06%	72,27%	79,08%									
44	79,29%	69,24%	76,89%	82,63%	76,27%	71,16%	72,33%	79,10%									
45	79,40%	69,46%	77,12%	82,68%	76,35%	71,50%	72,36%	79,10%									
46	79,48%	69,46%	77,34%	82,68%	76,56%	71,54%	72,46%	79,10%									
47	79,52%	69,46%	77,36%	82,68%	76,80%	72,05%	72,47%										
48	79,57%	69,95%	77,38%	82,70%	76,81%	72,21%	72,47%										
49	79,63%	70,26%	77,38%	82,82%	76,95%	72,21%	72,47%										
50	79,65%	70,30%	77,38%	82,88%	76,95%	72,28%	72,47%										
51	79,66%	70,30%	77,38%	82,88%	77,00%	72,28%											
52	79,67%	70,31%	77,38%	82,93%	77,01%	72,29%											
53	79,69%	70,31%	77,40%	82,95%	77,02%	72,32%											

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54	79,71%	70,31%	77,40%	82,96%	77,26%	72,32%											
55	79,73%	70,31%	77,40%	83,02%	77,32%												
56	79,77%	70,31%	77,47%	83,09%	77,32%												
57	79,80%	70,55%	77,47%	83,11%	77,49%												
58	79,84%	70,67%	77,48%	83,20%	77,64%												
59	79,85%	70,67%	77,48%	83,23%													
60	79,85%	70,67%	77,48%	83,23%													
61	79,85%	70,67%	77,48%	83,23%													
62	79,85%	70,74%	77,48%	83,23%													
63	79,85%	70,74%	77,48%														
64	79,85%	70,74%	77,48%														
65	79,85%	70,74%	77,48%														
66	79,85%	70,74%	77,48%														
67	79,85%	70,74%															
68	79,85%	70,74%															
69	79,85%	70,74%															
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