

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

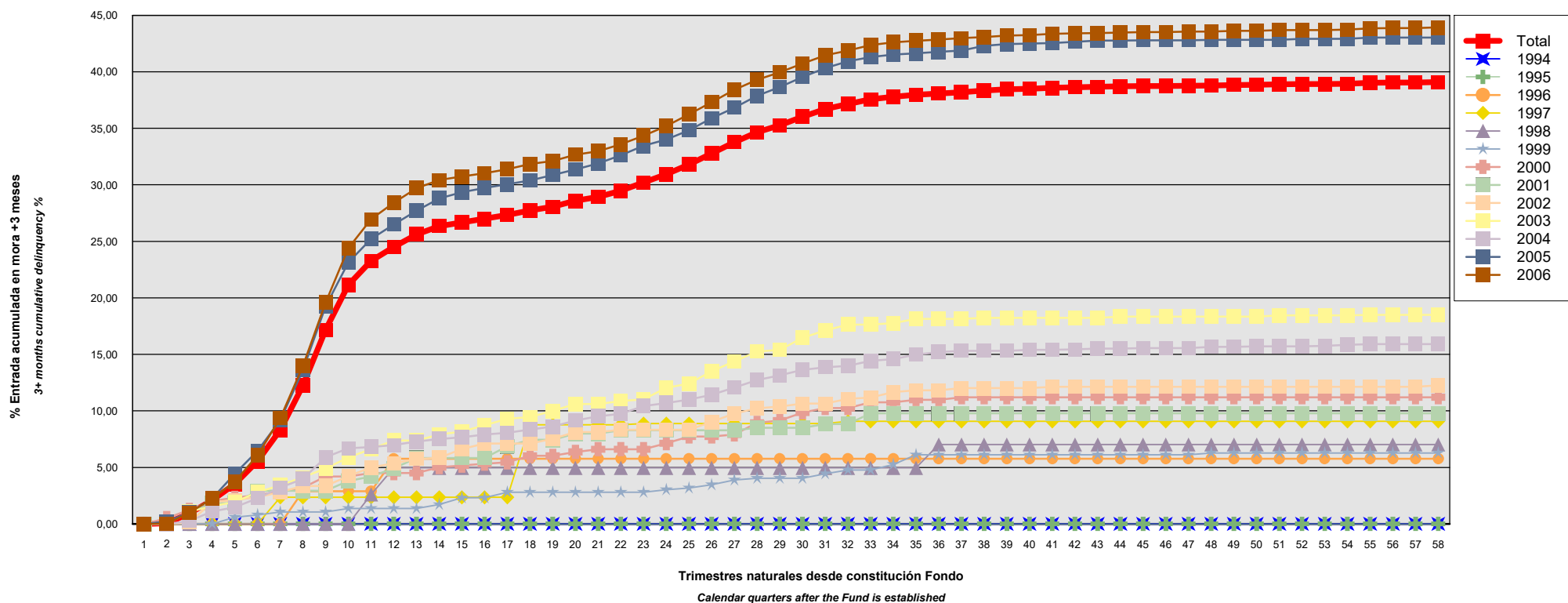
Delinquency analysis: 3+ months cumulative delinquency rate (calendar quarters after the Fund is established) - Detailed by asset origination years

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

Fecha / Date: 30/06/2021

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 / N°. 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	12,25% 1.057	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	13,97% 711
9	17,17% 1.454	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	19,24% 337	19,59% 986
10	21,14% 1.794	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	23,13% 409	24,39% 1.235
11	23,27% 1.985	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	25,22% 449	26,96% 1.378
12	24,51% 2.107	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	26,50% 474	28,43% 1.461
13	25,62% 2.210	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	27,72% 501	29,71% 1.531
14	26,34% 2.275	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	28,80% 520	30,43% 1.571
15	26,68% 2.317	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	29,34% 530	30,73% 1.591
16	27,00% 2.351	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	29,73% 537	31,03% 1.609
17	27,34% 2.386	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	30,05% 543	31,39% 1.631
18	27,74% 2.431	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	30,39% 551	31,84% 1.660

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	Total	1994	1995	1996	1997	1998	1999	2000	2001	2002	2003	2004	2005	2006
19	28,07%2.468	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	30,87% 561	32,12%1.678
20	28,59%2.518	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	31,36% 570	32,66%1.707
21	28,93%2.552	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	31,88% 580	32,98%1.725
22	29,49%2.607	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	32,62% 595	33,58%1.758
23	30,21%2.670	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	33,45% 610	34,35%1.798
24	30,93%2.736	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	34,02% 620	35,20%1.843
25	31,81%2.816	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	34,83% 634	36,25%1.899
26	32,78%2.907	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	35,89% 655	37,30%1.955
27	33,77%3.007	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	36,82% 674	38,40%2.018
28	34,65%3.094	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	37,87% 695	39,30%2.067
29	35,27%3.156	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	38,65% 710	39,96%2.106
30	36,03%3.232	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	39,54% 727	40,73%2.151
31	36,70%3.293	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	40,33% 742	41,45%2.188
32	37,14%3.347	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	40,94% 757	41,89%2.217
33	37,57%3.397	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	41,30% 766	42,36%2.246
34	37,80%3.426	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	41,52% 771	42,62%2.262
35	37,97%3.455	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	41,63% 774	42,75%2.273
36	38,08%3.471	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	41,76% 777	42,86%2.282
37	38,20%3.488	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	41,87% 781	42,99%2.291
38	38,35%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	18,24% 105	15,31% 177	42,31% 785	43,08%2.297
39	38,46%3.511	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	42,45% 789	43,21%2.305
40	38,50%3.517	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	42,50% 790	43,25%2.308
41	38,58%3.525	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	42,54% 791	43,36%2.314
42	38,63%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	15,45% 180	42,65% 794	43,40%2.317

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	Total	1994	1995	1996	1997	1998	1999	2000	2001	2002	2003	2004	2005	2006
43	38,68%3.537	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	42,76% 796	43,42%2.319
44	38,71%3.541	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	42,76% 796	43,48%2.322
45	38,75%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% 107	15,56% 182	42,79% 798	43,52%2.325
46	38,75%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% 107	15,56% 182	42,79% 798	43,52%2.326
47	38,77%3.552	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	42,79% 799	43,55%2.328
48	38,79%3.556	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	42,82% 800	43,55%2.329
49	38,83%3.562	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	42,83% 801	43,62%2.334
50	38,85%3.565	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	42,83% 801	43,63%2.336
51	38,89%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	18,44% 108	15,72% 184	42,83% 801	43,69%2.339
52	38,91%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	18,44% 108	15,72% 184	42,92% 803	43,70%2.340
53	38,91%3.573	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	42,92% 803	43,70%2.340
54	38,94%3.578	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	42,92% 803	43,74%2.343
55	39,04%3.589	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	43,04% 806	43,84%2.349
56	39,05%3.591	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	43,04% 806	43,86%2.350
57	39,05%3.591	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	43,04% 806	43,86%2.350
58	39,10%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	12,27% 45	18,49% 109	15,92% 188	43,04% 806	43,93%2.354