

HIPOCAT 8 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

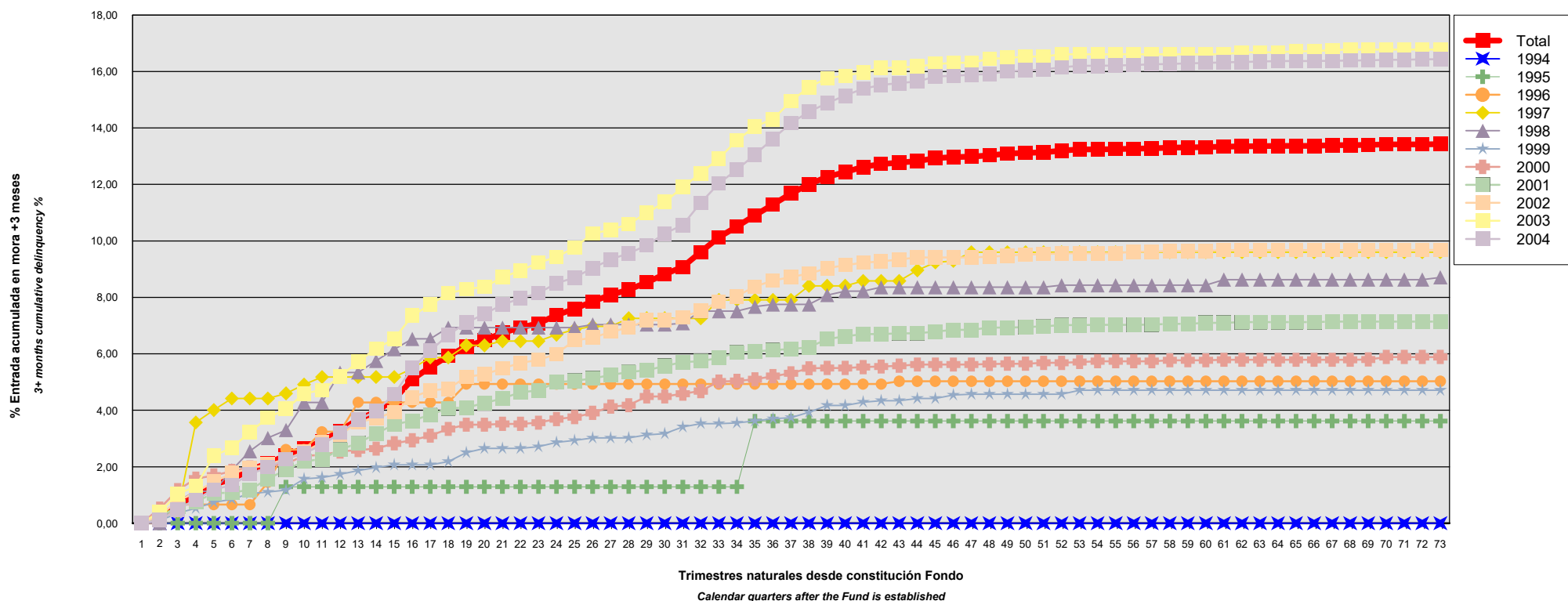
Delinquency analysis: 3+ months cumulative delinquency rate (calendar quarters after the Fund is established) - Detailed by asset origination years

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

Fecha / Date: 30/04/2023

Divisa / Currency: EUR

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Origenación activo Asset origination	Total	1994	1995	1996	1997	1998	1999	2000	2001	2002	2003	2004
Principal titulizado (mill. €) Principal securitised (€ million)	1.500,008	0,628	1,734	4,727	11,327	16,250	58,393	103,211	125,456	197,340	150,296	830,646
Nº activos / N°. of assets	15.465	15	46	108	225	315	1.023	1.654	1.833	2.437	1.317	6.492
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
2	0,20% 33	0,00% 0	0,00% 0	0,00% 0	0,43% 1	0,00% 0	0,09% 1	0,52% 6	0,22% 5	0,28% 6	0,40% 6	0,11% 8
3	0,64% 108	0,00% 0	0,00% 0	0,66% 1	0,43% 1	0,79% 3	0,36% 4	1,17% 17	0,58% 11	0,78% 19	1,03% 16	0,49% 36
4	0,97% 162	0,00% 0	0,00% 0	0,66% 1	3,57% 7	1,13% 4	0,53% 6	1,58% 23	0,77% 13	1,10% 27	1,31% 21	0,84% 60
5	1,37% 222	0,00% 0	0,00% 0	0,66% 1	4,01% 8	1,13% 4	0,74% 9	1,69% 26	1,06% 18	1,47% 35	2,39% 34	1,19% 87
6	1,56% 252	0,00% 0	0,00% 0	0,66% 1	4,42% 9	1,88% 6	0,85% 10	1,85% 28	1,09% 19	1,77% 42	2,67% 39	1,35% 98
7	1,88% 299	0,00% 0	0,00% 0	0,66% 1	4,42% 9	2,55% 8	1,05% 13	1,98% 31	1,18% 21	1,94% 45	3,23% 46	1,74% 125
8	2,13% 337	0,00% 0	0,00% 0	1,45% 2	4,42% 9	3,02% 9	1,10% 14	2,02% 32	1,57% 27	2,09% 48	3,73% 53	1,98% 143
9	2,39% 378	0,00% 0	1,29% 1	2,61% 3	4,60% 10	3,30% 10	1,17% 15	2,10% 33	1,89% 33	2,27% 52	4,05% 58	2,28% 163
10	2,66% 420	0,00% 0	1,29% 1	2,61% 3	4,91% 11	4,28% 13	1,57% 18	2,39% 38	2,19% 38	2,53% 57	4,60% 64	2,47% 177
11	2,90% 456	0,00% 0	1,29% 1	3,24% 4	5,18% 12	4,28% 13	1,62% 19	2,41% 39	2,27% 40	2,86% 63	4,72% 66	2,77% 199
12	3,28% 508	0,00% 0	1,29% 1	3,24% 4	5,18% 12	5,34% 16	1,73% 20	2,54% 42	2,61% 47	3,13% 68	5,19% 74	3,20% 224
13	3,68% 560	0,00% 0	1,29% 1	4,28% 5	5,18% 12	5,34% 16	1,86% 22	2,59% 43	2,84% 52	3,58% 79	5,73% 79	3,67% 251
14	3,95% 596	0,00% 0	1,29% 1	4,28% 5	5,18% 12	5,75% 17	1,97% 23	2,64% 44	3,17% 57	3,72% 83	6,18% 84	3,97% 270
15	4,39% 655	0,00% 0	1,29% 1	4,28% 5	5,18% 12	6,16% 18	2,07% 24	2,83% 47	3,50% 62	3,94% 86	6,53% 89	4,57% 311
16	5,09% 746	0,00% 0	1,29% 1	4,28% 5	5,48% 13	6,53% 20	2,07% 24	2,94% 50	3,63% 64	4,46% 97	7,35% 101	5,51% 371
17	5,53% 803	0,00% 0	1,29% 1	4,28% 5	5,87% 14	6,53% 20	2,07% 24	3,10% 53	3,84% 68	4,70% 103	7,74% 106	6,11% 409
18	5,92% 853	0,00% 0	1,29% 1	4,28% 5	5,87% 14	6,93% 21	2,18% 26	3,34% 55	4,07% 72	4,76% 105	8,14% 112	6,67% 442

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	Total	1994	1995	1996	1997	1998	1999	2000	2001	2002	2003	2004
19	6,26% 897	0,00% 0	1,29% 1	4,93% 6	6,30% 15	6,93% 21	2,50% 28	3,49% 57	4,09% 73	5,18% 111	8,29% 114	7,10% 471
20	6,48% 925	0,00% 0	1,29% 1	4,93% 6	6,30% 15	6,93% 21	2,65% 29	3,49% 57	4,26% 78	5,28% 114	8,37% 115	7,42% 489
21	6,74% 959	0,00% 0	1,29% 1	4,93% 6	6,45% 16	6,93% 21	2,65% 29	3,52% 58	4,42% 81	5,48% 120	8,71% 118	7,74% 509
22	6,93% 989	0,00% 0	1,29% 1	4,93% 6	6,45% 16	6,93% 21	2,65% 29	3,52% 58	4,64% 86	5,68% 125	8,95% 122	7,96% 525
23	7,08% 1.013	0,00% 0	1,29% 1	4,93% 6	6,45% 16	6,93% 21	2,71% 30	3,56% 59	4,70% 87	5,78% 128	9,23% 126	8,15% 539
24	7,37% 1.055	0,00% 0	1,29% 1	4,93% 6	6,68% 17	6,93% 21	2,86% 32	3,69% 61	4,99% 91	6,00% 134	9,43% 129	8,50% 563
25	7,59% 1.086	0,00% 0	1,29% 1	4,93% 6	6,86% 18	6,93% 21	2,93% 33	3,76% 62	5,05% 93	6,48% 143	9,76% 133	8,70% 576
26	7,86% 1.124	0,00% 0	1,29% 1	4,93% 6	6,97% 20	7,04% 22	3,02% 34	3,91% 64	5,13% 94	6,57% 146	10,27% 140	9,04% 597
27	8,09% 1.156	0,00% 0	1,29% 1	4,93% 6	6,97% 20	7,04% 22	3,02% 35	4,13% 67	5,25% 97	6,78% 151	10,39% 142	9,34% 618
28	8,27% 1.186	0,00% 0	1,29% 1	4,93% 6	7,26% 22	7,04% 22	3,02% 35	4,18% 69	5,36% 99	6,93% 154	10,60% 145	9,56% 633
29	8,53% 1.222	0,00% 0	1,29% 1	4,93% 6	7,26% 22	7,04% 22	3,13% 36	4,49% 72	5,42% 100	7,19% 159	10,99% 150	9,84% 654
30	8,82% 1.255	0,00% 0	1,29% 1	4,93% 6	7,26% 22	7,04% 22	3,17% 37	4,49% 72	5,57% 101	7,19% 159	11,38% 155	10,26% 680
31	9,08% 1.294	0,00% 0	1,29% 1	4,93% 6	7,26% 22	7,08% 23	3,41% 39	4,59% 75	5,71% 104	7,30% 161	11,90% 164	10,56% 699
32	9,61% 1.363	0,00% 0	1,29% 1	4,93% 6	7,26% 22	7,51% 26	3,53% 41	4,68% 77	5,74% 105	7,52% 168	12,40% 170	11,35% 747
33	10,13% 1.437	0,00% 0	1,29% 1	4,93% 6	7,91% 24	7,51% 26	3,53% 41	5,02% 82	5,86% 108	7,86% 177	12,92% 177	12,04% 795
34	10,51% 1.495	0,00% 0	1,29% 1	4,93% 6	7,91% 24	7,51% 26	3,55% 42	5,04% 83	6,05% 113	8,04% 183	13,56% 187	12,53% 830
35	10,91% 1.558	0,00% 0	3,62% 3	4,93% 6	7,91% 24	7,67% 27	3,62% 43	5,10% 84	6,08% 114	8,39% 193	14,06% 194	13,06% 870
36	11,29% 1.611	0,00% 0	3,62% 3	4,93% 6	7,91% 24	7,75% 28	3,70% 45	5,21% 87	6,13% 115	8,59% 198	14,31% 197	13,62% 908
37	11,68% 1.668	0,00% 0	3,62% 3	4,93% 6	7,91% 24	7,75% 28	3,74% 46	5,31% 89	6,17% 117	8,72% 202	14,95% 205	14,17% 948
38	12,00% 1.716	0,00% 0	3,62% 3	4,93% 6	8,41% 25	7,75% 28	3,93% 47	5,49% 92	6,23% 118	8,84% 207	15,44% 211	14,58% 979
39	12,27% 1.757	0,00% 0	3,62% 3	4,93% 6	8,41% 25	8,08% 29	4,17% 50	5,50% 93	6,52% 125	9,03% 213	15,77% 215	14,88% 998
40	12,44% 1.787	0,00% 0	3,62% 3	4,93% 6	8,41% 25	8,22% 30	4,17% 50	5,50% 93	6,62% 127	9,14% 218	15,85% 216	15,15% 1.019
41	12,62% 1.817	0,00% 0	3,62% 3	4,93% 6	8,58% 26	8,22% 30	4,29% 52	5,53% 94	6,70% 129	9,23% 221	15,97% 218	15,39% 1.038

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	Total	1994	1995	1996	1997	1998	1999	2000	2001	2002	2003	2004
42	12,72%1.837	0,00% 0	3,62% 3	4,93% 6	8,58% 26	8,36% 31	4,34% 53	5,55% 95	6,70% 129	9,27% 223	16,12% 220	15,52%1.051
43	12,77%1.851	0,00% 0	3,62% 3	5,03% 8	8,58% 26	8,36% 31	4,34% 53	5,58% 96	6,73% 131	9,34% 224	16,14% 221	15,59%1.058
44	12,83%1.860	0,00% 0	3,62% 3	5,03% 8	8,96% 27	8,36% 31	4,42% 55	5,62% 97	6,73% 131	9,41% 225	16,18% 222	15,65%1.061
45	12,93%1.878	0,00% 0	3,62% 3	5,03% 8	9,24% 28	8,36% 31	4,42% 55	5,62% 97	6,79% 133	9,41% 225	16,26% 223	15,82%1.075
46	12,97%1.886	0,00% 0	3,62% 3	5,03% 8	9,29% 29	8,36% 31	4,54% 56	5,62% 97	6,85% 134	9,41% 225	16,31% 224	15,85%1.079
47	12,99%1.891	0,00% 0	3,62% 3	5,03% 8	9,60% 30	8,36% 31	4,57% 57	5,62% 97	6,85% 134	9,41% 225	16,31% 224	15,89%1.082
48	13,03%1.902	0,00% 0	3,62% 3	5,03% 8	9,60% 30	8,36% 31	4,57% 57	5,64% 98	6,93% 137	9,44% 226	16,45% 227	15,91%1.085
49	13,09%1.915	0,00% 0	3,62% 3	5,03% 8	9,60% 30	8,36% 31	4,57% 57	5,65% 99	6,93% 137	9,48% 229	16,48% 228	16,01%1.093
50	13,12%1.921	0,00% 0	3,62% 3	5,03% 8	9,60% 30	8,36% 31	4,57% 57	5,65% 99	6,95% 138	9,52% 230	16,53% 229	16,04%1.096
51	13,14%1.927	0,00% 0	3,62% 3	5,03% 8	9,60% 30	8,36% 31	4,57% 57	5,68% 100	6,97% 139	9,53% 231	16,53% 229	16,07%1.099
52	13,20%1.940	0,00% 0	3,62% 3	5,03% 8	9,60% 30	8,43% 32	4,57% 57	5,68% 100	7,02% 140	9,56% 233	16,61% 230	16,15%1.107
53	13,24%1.949	0,00% 0	3,62% 3	5,03% 8	9,60% 30	8,43% 32	4,71% 59	5,71% 101	7,02% 140	9,56% 233	16,61% 230	16,20%1.113
54	13,24%1.953	0,00% 0	3,62% 3	5,03% 8	9,60% 30	8,43% 32	4,71% 59	5,74% 103	7,03% 141	9,56% 233	16,61% 230	16,20%1.114
55	13,25%1.954	0,00% 0	3,62% 3	5,03% 8	9,60% 30	8,43% 32	4,71% 59	5,74% 103	7,03% 141	9,56% 233	16,61% 230	16,21%1.115
56	13,27%1.958	0,00% 0	3,62% 3	5,03% 8	9,60% 30	8,43% 32	4,71% 59	5,74% 103	7,03% 141	9,62% 235	16,61% 230	16,23%1.117
57	13,28%1.962	0,00% 0	3,62% 3	5,03% 8	9,60% 30	8,43% 32	4,71% 59	5,74% 103	7,04% 142	9,62% 235	16,61% 230	16,26%1.120
58	13,30%1.968	0,00% 0	3,62% 3	5,03% 8	9,60% 30	8,43% 32	4,71% 59	5,77% 104	7,06% 143	9,64% 236	16,61% 230	16,27%1.123
59	13,31%1.970	0,00% 0	3,62% 3	5,03% 8	9,60% 30	8,43% 32	4,71% 59	5,77% 104	7,06% 143	9,64% 236	16,61% 230	16,29%1.125
60	13,32%1.972	0,00% 0	3,62% 3	5,03% 8	9,60% 30	8,43% 32	4,71% 59	5,77% 104	7,10% 144	9,64% 236	16,61% 230	16,30%1.126
61	13,34%1.978	0,00% 0	3,62% 3	5,03% 8	9,60% 30	8,63% 33	4,71% 59	5,79% 105	7,10% 144	9,67% 237	16,61% 230	16,33%1.129
62	13,35%1.983	0,00% 0	3,62% 3	5,03% 8	9,60% 30	8,63% 33	4,71% 59	5,79% 105	7,12% 145	9,67% 238	16,68% 231	16,34%1.131
63	13,36%1.984	0,00% 0	3,62% 3	5,03% 8	9,60% 30	8,63% 33	4,71% 59	5,79% 105	7,12% 145	9,67% 238	16,68% 231	16,35%1.132
64	13,37%1.985	0,00% 0	3,62% 3	5,03% 8	9,60% 30	8,63% 33	4,71% 59	5,79% 105	7,12% 145	9,67% 238	16,68% 231	16,37%1.133

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65	13,37%1.986	0,00% 0	3,62% 3	5,03% 8	9,60% 30	8,63% 33	4,71% 59	5,79% 105	7,12% 145	9,67% 238	16,72% 232	16,37%1.133
66	13,37%1.987	0,00% 0	3,62% 3	5,03% 8	9,60% 30	8,63% 33	4,71% 59	5,79% 105	7,12% 145	9,67% 238	16,72% 232	16,37%1.134
67	13,39%1.990	0,00% 0	3,62% 3	5,03% 8	9,60% 30	8,63% 33	4,71% 59	5,79% 105	7,14% 146	9,67% 238	16,76% 233	16,38%1.135
68	13,39%1.993	0,00% 0	3,62% 3	5,03% 8	9,60% 30	8,63% 33	4,71% 59	5,79% 105	7,14% 146	9,67% 238	16,78% 234	16,39%1.137
69	13,40%1.995	0,00% 0	3,62% 3	5,03% 8	9,60% 30	8,63% 33	4,71% 59	5,80% 106	7,14% 146	9,67% 238	16,78% 234	16,40%1.138
70	13,42%2.002	0,00% 0	3,62% 3	5,03% 8	9,60% 30	8,63% 33	4,71% 59	5,89% 108	7,14% 146	9,67% 239	16,78% 234	16,42%1.142
71	13,42%2.002	0,00% 0	3,62% 3	5,03% 8	9,60% 30	8,63% 33	4,71% 59	5,89% 108	7,14% 146	9,67% 239	16,78% 234	16,42%1.142
72	13,42%2.005	0,00% 0	3,62% 3	5,03% 8	9,60% 30	8,63% 33	4,71% 59	5,89% 108	7,14% 146	9,68% 240	16,78% 234	16,43%1.144
73	13,43%2.007	0,00% 0	3,62% 3	5,03% 8	9,60% 30	8,71% 34	4,71% 59	5,89% 108	7,14% 146	9,68% 240	16,78% 234	16,43%1.145