

HIPOCAT 6 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitized Assets

Análisis de morosidad: Tasa de recuperación¹ de mora +3 meses (años desde entrada en mora) - Detalle por trimestres de entrada en mora²

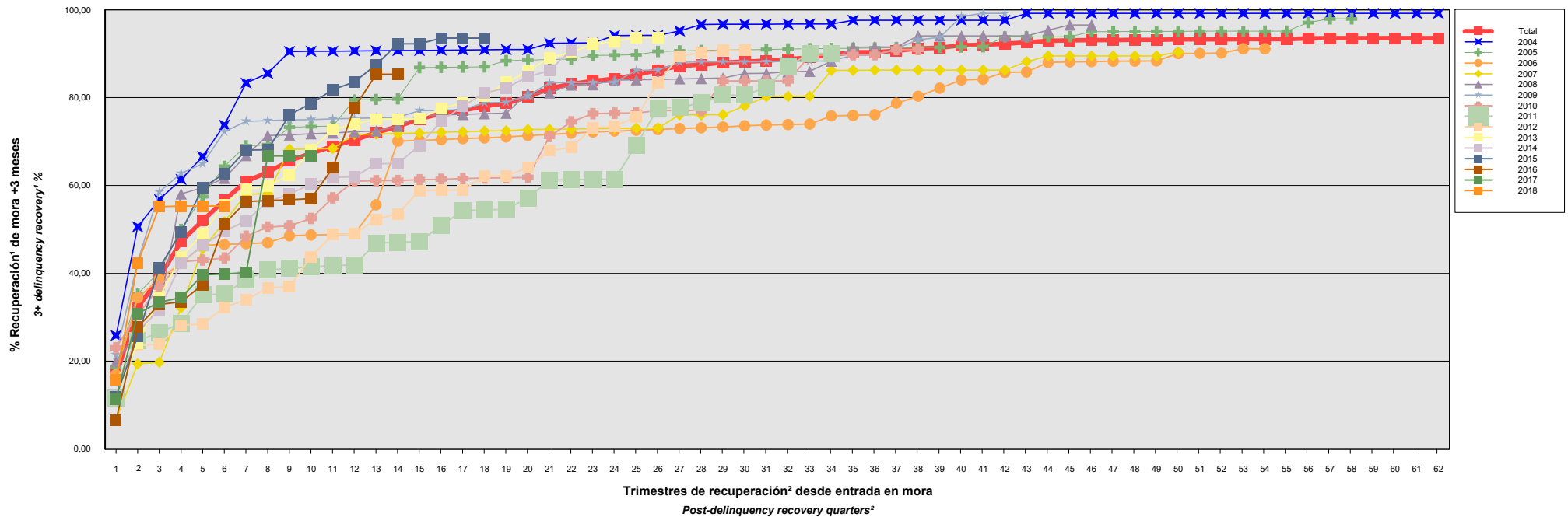
Delinquency analysis: 3+ months delinquency recovery¹ rate (years after delinquency occurs) - Detailed by quarters of occurrence²

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

Fecha / Date: 31/05/2019

Divisa / Currency: EUR

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¹ 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.

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

¹ Includes, as the case may be, the net book value (fair value minus 25% as the estimated selling costs) of the unsold properties and assets awarded to or accepted in lieu of foreclosure by the Fund for securitized assets. In reports generated before August 2015, unsold properties awarded or accepted in lieu of foreclosure were accounted for in this report at the acquisition value.

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Entrada en mora Delinquency	Total	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018
Σ Saldo Vivo Activos entrada mora (Ppaí. Miles €) Outstanding Balance of Assets upon delinquency (€ thou. Principal) Σ	44.441,670	6.440,202	3.585,305	2.659,493	2.250,294	3.675,570	4.227,570	1.993,246	2.305,017	2.847,412	5.442,102	4.876,420	2.322,177	812,668	551,357	452,837
Nº Activos / Nº. of Assets	595	78	48	30	27	42	48	26	30	38	77	73	38	17	13	10
1	16,78%	25,86%	18,70%	16,93%	6,63%	19,99%	21,48%	23,05%	11,60%	15,76%	12,01%	12,04%	11,90%	6,56%	11,38%	15,71%
2	32,19%	50,60%	35,32%	34,48%	19,41%	26,51%	42,59%	30,57%	24,66%	23,51%	24,04%	26,92%	25,64%	27,73%	30,88%	42,34%
3	39,00%	56,79%	40,32%	38,62%	19,77%	31,99%	58,56%	36,84%	26,49%	23,89%	34,54%	31,59%	41,21%	32,95%	33,47%	55,17%
4	47,25%	61,37%	50,00%	42,27%	32,18%	58,07%	62,76%	42,63%	28,64%	28,23%	43,74%	42,36%	49,40%	33,49%	34,47%	55,32%
5	51,99%	66,60%	57,47%	46,37%	45,55%	59,48%	64,95%	43,04%	35,13%	28,50%	49,12%	46,37%	59,48%	37,42%	39,63%	55,32%
6	56,64%	73,75%	64,37%	46,56%	51,73%	61,66%	72,25%	43,47%	35,33%	32,24%	55,68%	49,60%	62,71%	51,21%	39,88%	55,32%
7	60,94%	83,33%	69,03%	46,75%	58,05%	66,80%	74,64%	48,45%	38,51%	33,94%	59,09%	51,94%	68,08%	56,36%	40,18%	
8	62,98%	85,53%	69,25%	46,96%	58,08%	71,39%	74,79%	50,56%	40,80%	36,71%	59,85%	56,30%	68,15%	56,57%	66,73%	
9	65,62%	90,50%	73,27%	48,54%	68,24%	71,53%	74,93%	50,83%	41,13%	36,95%	62,37%	58,03%	76,14%	56,76%	66,73%	
10	67,32%	90,55%	73,41%	48,71%	68,30%	71,79%	75,03%	52,52%	41,51%	43,83%	68,16%	60,36%	78,68%	57,03%	66,73%	
11	68,94%	90,59%	73,55%	48,85%	68,40%	71,98%	75,17%	57,20%	41,73%	48,83%	72,76%	61,80%	81,82%	64,03%		
12	70,33%	90,65%	79,49%	48,98%	71,61%	72,23%	75,31%	60,99%	41,90%	49,01%	73,99%	61,97%	83,59%	77,71%		
13	72,05%	90,69%	79,60%	55,59%	71,72%	72,39%	75,40%	61,09%	46,93%	52,28%	75,11%	64,92%	87,50%	85,34%		
14	73,40%	90,73%	79,73%	70,08%	71,84%	73,48%	75,53%	61,15%	47,06%	53,55%	75,14%	65,04%	92,27%	85,34%		

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	Total	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018
15	75,15%	90,76%	86,86%	70,28%	71,98%	75,91%	77,06%	61,32%	47,27%	58,85%	75,17%	69,11%	92,28%			
16	76,37%	90,80%	86,92%	70,46%	72,13%	76,05%	77,14%	61,44%	50,87%	58,91%	77,56%	74,68%	93,53%			
17	77,12%	90,83%	86,96%	70,64%	72,24%	76,19%	77,25%	61,58%	54,26%	59,01%	78,77%	78,06%	93,53%			
18	78,06%	90,91%	87,03%	70,83%	72,39%	76,35%	78,85%	61,68%	54,45%	62,16%	80,32%	81,06%	93,53%			
19	78,74%	90,95%	88,41%	71,03%	72,47%	76,48%	78,96%	61,76%	54,61%	62,21%	83,49%	82,21%				
20	80,14%	90,98%	88,53%	71,37%	72,76%	81,00%	80,44%	61,84%	57,11%	64,04%	85,98%	84,77%				
21	82,09%	92,40%	88,69%	71,61%	72,83%	81,11%	83,39%	71,18%	61,25%	67,89%	89,11%	86,18%				
22	83,14%	92,45%	88,78%	71,89%	72,88%	82,88%	83,42%	74,51%	61,31%	68,68%	90,36%	90,85%				
23	83,83%	92,49%	89,60%	72,16%	72,94%	82,94%	83,44%	76,38%	61,37%	73,16%	92,17%					
24	84,29%	94,14%	89,68%	72,38%	73,00%	83,99%	83,47%	76,47%	61,43%	73,50%	92,81%					
25	85,24%	94,17%	89,77%	72,57%	73,06%	84,09%	86,25%	76,54%	69,18%	75,65%	93,72%					
26	86,29%	94,20%	90,53%	72,75%	73,09%	84,16%	86,28%	77,06%	77,67%	83,45%	93,72%					
27	87,17%	95,19%	90,63%	72,96%	76,05%	84,28%	88,06%	77,07%	77,76%	89,42%						
28	87,53%	96,65%	90,73%	73,16%	76,08%	84,36%	88,12%	77,08%	78,84%	90,27%						
29	88,00%	96,69%	90,83%	73,34%	76,13%	84,48%	88,16%	83,79%	80,57%	90,82%						
30	88,21%	96,71%	90,91%	73,59%	78,10%	85,48%	88,16%	83,80%	80,59%	90,82%						
31	88,43%	96,74%	90,96%	73,75%	80,25%	85,57%	88,20%	83,80%	82,33%							
32	88,74%	96,76%	91,07%	73,89%	80,29%	85,91%	88,26%	83,82%	87,16%							
33	89,18%	96,78%	91,14%	73,98%	80,33%	85,98%	88,33%	89,56%	90,08%							
34	89,80%	96,79%	91,19%	75,84%	86,22%	88,30%	88,38%	89,79%	90,08%							

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	Total	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018
35	90,32%	97,63%	91,25%	75,95%	86,24%	91,50%	89,68%	89,79%								
36	90,35%	97,64%	91,31%	76,14%	86,26%	91,55%	89,68%	89,79%								
37	90,70%	97,64%	91,38%	78,75%	86,27%	91,55%	91,20%	90,98%								
38	91,20%	97,64%	91,42%	80,33%	86,27%	94,06%	93,19%	90,98%								
39	91,36%	97,64%	91,46%	82,15%	86,27%	94,06%	93,72%									
40	91,94%	97,64%	91,54%	84,05%	86,27%	94,06%	98,55%									
41	92,02%	97,64%	91,59%	84,18%	86,27%	94,06%	99,22%									
42	92,29%	97,64%	93,83%	85,77%	86,27%	94,06%	99,22%									
43	92,62%	99,19%	93,85%	85,85%	88,21%	94,06%										
44	92,93%	99,19%	93,87%	88,05%	89,49%	95,38%										
45	93,03%	99,19%	93,89%	88,12%	89,49%	96,53%										
46	93,13%	99,19%	95,03%	88,20%	89,49%	96,53%										
47	93,13%	99,19%	95,05%	88,29%	89,49%											
48	93,14%	99,19%	95,06%	88,31%	89,49%											
49	93,14%	99,19%	95,08%	88,37%	89,49%											
50	93,29%	99,19%	95,10%	90,08%	90,39%											
51	93,29%	99,19%	95,11%	90,09%												
52	93,30%	99,19%	95,11%	90,15%												
53	93,36%	99,19%	95,11%	91,15%												
54	93,36%	99,19%	95,12%	91,15%												

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	Total	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018
55	93,36%	99,19%	95,12%													
56	93,52%	99,19%	97,09%													
57	93,58%	99,19%	97,94%													
58	93,58%	99,19%	97,94%													
59	93,58%	99,19%														
60	93,58%	99,19%														
61	93,58%	99,19%														
62	93,58%	99,19%														

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