

# HIPOCAT 6 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>

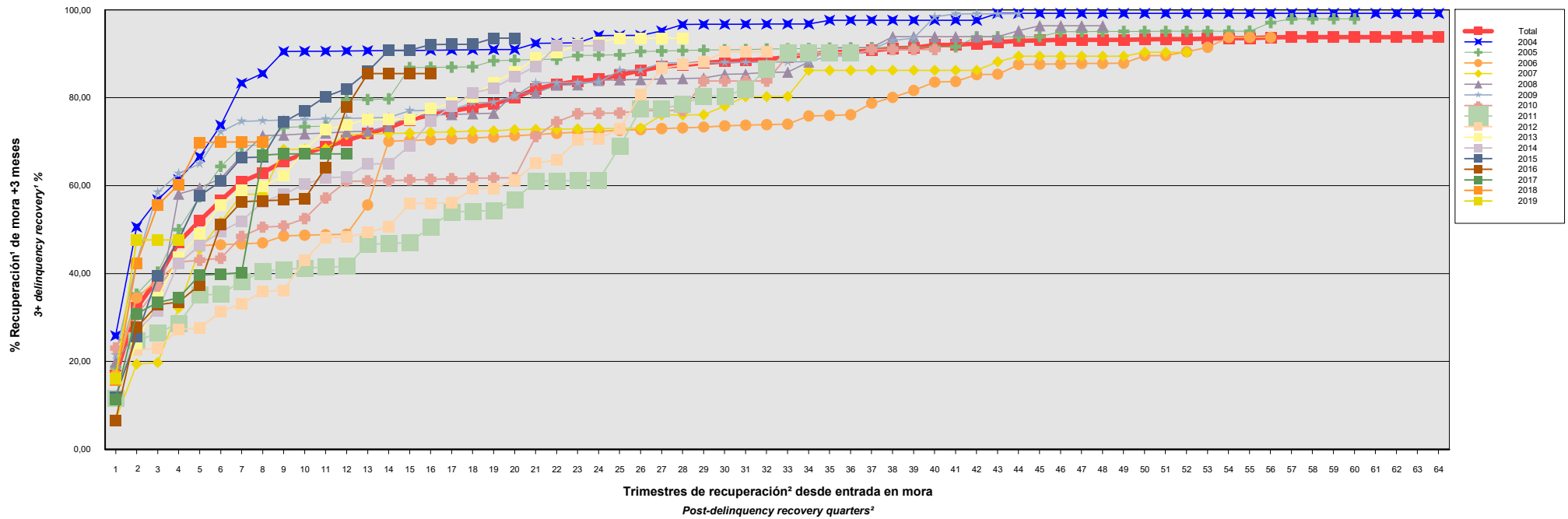
**Delinquency analysis:** 3+ months delinquency recovery<sup>1</sup> rate (years after delinquency occurs) - Detailed by quarters of occurrence<sup>2</sup>

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

**Fecha / Date:** 31/10/2019

**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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Entrada en mora Delinquency	Total	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
Σ Saldo Vivo Activos entrada mora (Ppaal. Miles €) Outstanding Balance of Assets upon delinquency (€ thou. Principal) Σ	44.594,603	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	152,934
Nº Activos / Nº. of Assets	600	78	48	30	27	42	48	26	30	38	77	73	38	17	13	10	5
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%	16,14%
2	32,18%	50,60%	35,32%	34,48%	19,41%	26,51%	42,59%	30,57%	24,66%	22,60%	24,04%	26,92%	25,64%	27,73%	30,88%	42,34%	47,68%
3	38,88%	56,79%	40,32%	38,62%	19,77%	31,99%	58,56%	36,84%	26,49%	22,99%	34,54%	31,59%	39,42%	32,95%	33,47%	55,54%	47,68%
4	47,15%	61,37%	50,00%	42,27%	32,18%	58,07%	62,76%	42,63%	28,64%	27,32%	43,67%	42,36%	47,63%	33,49%	34,47%	60,26%	47,68%
5	51,97%	66,60%	57,47%	46,37%	45,55%	59,48%	64,95%	43,04%	35,13%	27,59%	49,05%	46,37%	57,73%	37,42%	39,63%	69,83%	
6	56,60%	73,75%	64,37%	46,56%	51,73%	61,66%	72,25%	43,47%	35,33%	31,34%	55,60%	49,60%	60,99%	51,21%	39,88%	69,95%	
7	60,88%	83,33%	69,03%	46,75%	58,05%	66,80%	74,64%	48,45%	38,26%	33,16%	59,02%	51,94%	66,39%	56,36%	40,24%	69,95%	
8	62,92%	85,53%	69,25%	46,96%	58,08%	71,39%	74,79%	50,56%	40,55%	35,95%	59,77%	56,30%	66,48%	56,57%	66,97%	69,95%	
9	65,56%	90,50%	73,27%	48,54%	68,24%	71,53%	74,93%	50,83%	40,88%	36,19%	62,29%	58,03%	74,50%	56,76%	67,21%		
10	67,26%	90,55%	73,41%	48,71%	68,30%	71,79%	75,03%	52,52%	41,26%	43,09%	68,08%	60,36%	77,07%	57,03%	67,21%		
11	68,87%	90,59%	73,55%	48,85%	68,40%	71,98%	75,17%	57,20%	41,48%	48,10%	72,69%	61,80%	80,24%	64,05%	67,21%		
12	70,26%	90,65%	79,49%	48,98%	71,61%	72,23%	75,31%	60,99%	41,65%	48,29%	73,91%	61,97%	82,03%	77,81%	67,21%		
13	71,84%	90,69%	79,60%	55,59%	71,72%	72,39%	75,40%	61,09%	46,68%	49,36%	75,03%	64,92%	85,97%	85,48%			
14	73,18%	90,73%	79,73%	70,08%	71,84%	73,48%	75,53%	61,15%	46,81%	50,64%	75,06%	65,04%	90,77%	85,48%			

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	Total	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
15	74,93%	90,76%	86,86%	70,28%	71,98%	75,91%	77,06%	61,32%	47,02%	55,95%	75,09%	69,11%	90,80%	85,48%			
16	76,14%	90,80%	86,92%	70,46%	72,13%	76,05%	77,14%	61,44%	50,62%	56,03%	77,48%	74,68%	92,09%	85,48%			
17	76,90%	90,83%	86,96%	70,64%	72,24%	76,19%	77,25%	61,58%	54,01%	56,14%	78,70%	78,06%	92,13%				
18	77,83%	90,91%	87,03%	70,83%	72,39%	76,35%	78,85%	61,68%	54,20%	59,30%	80,24%	81,06%	92,14%				
19	78,59%	90,95%	88,41%	71,03%	72,47%	76,48%	78,96%	61,76%	54,35%	59,36%	83,41%	82,21%	93,54%				
20	79,99%	90,98%	88,53%	71,37%	72,76%	81,00%	80,44%	61,84%	56,86%	61,21%	85,90%	84,78%	93,54%				
21	82,02%	92,40%	88,69%	71,61%	72,83%	81,11%	83,39%	71,18%	61,00%	65,08%	88,97%	87,12%					
22	83,07%	92,45%	88,78%	71,89%	72,88%	82,88%	83,42%	74,51%	61,06%	65,88%	90,21%	91,79%					
23	83,76%	92,49%	89,60%	72,16%	72,94%	82,94%	83,44%	76,38%	61,12%	70,37%	92,03%	91,79%					
24	84,22%	94,14%	89,68%	72,38%	73,00%	83,99%	83,47%	76,47%	61,18%	70,73%	92,67%	91,79%					
25	85,17%	94,17%	89,77%	72,57%	73,06%	84,09%	86,25%	76,54%	68,93%	72,90%	93,58%						
26	86,22%	94,20%	90,53%	72,75%	73,09%	84,16%	86,28%	77,06%	77,42%	80,70%	93,58%						
27	87,08%	95,19%	90,63%	72,96%	76,05%	84,28%	87,90%	77,07%	77,50%	86,69%	93,58%						
28	87,43%	96,65%	90,73%	73,16%	76,08%	84,36%	87,96%	77,08%	78,58%	87,55%	93,58%						
29	87,90%	96,69%	90,83%	73,34%	76,13%	84,48%	88,00%	83,79%	80,31%	88,09%							
30	88,24%	96,71%	90,91%	73,59%	78,08%	85,33%	88,00%	83,80%	80,34%	90,45%							
31	88,46%	96,74%	90,96%	73,75%	80,23%	85,41%	88,04%	83,80%	81,94%	90,45%							
32	88,76%	96,76%	91,07%	73,89%	80,27%	85,75%	88,10%	83,82%	86,58%	90,45%							
33	89,24%	96,78%	91,14%	73,98%	80,31%	85,83%	88,17%	89,56%	90,27%								
34	89,86%	96,79%	91,19%	75,84%	86,20%	88,15%	88,22%	89,79%	90,28%								

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	Total	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
35	90,38%	97,63%	91,25%	75,95%	86,22%	91,34%	89,52%	89,79%	90,28%								
36	90,40%	97,64%	91,31%	76,14%	86,24%	91,40%	89,52%	89,79%	90,28%								
37	90,76%	97,64%	91,38%	78,75%	86,25%	91,40%	91,04%	90,98%									
38	91,24%	97,64%	91,42%	80,10%	86,25%	93,90%	93,03%	90,98%									
39	91,38%	97,64%	91,46%	81,65%	86,25%	93,90%	93,56%	90,98%									
40	91,96%	97,64%	91,54%	83,55%	86,25%	93,90%	98,39%	90,98%									
41	92,04%	97,64%	91,59%	83,68%	86,25%	93,90%	99,06%										
42	92,31%	97,64%	93,83%	85,27%	86,25%	93,90%	99,06%										
43	92,64%	99,19%	93,85%	85,35%	88,19%	93,90%	99,06%										
44	92,95%	99,19%	93,87%	87,55%	89,47%	95,23%	99,06%										
45	93,05%	99,19%	93,89%	87,62%	89,47%	96,37%											
46	93,14%	99,19%	95,03%	87,70%	89,47%	96,37%											
47	93,15%	99,19%	95,05%	87,79%	89,47%	96,37%											
48	93,15%	99,19%	95,06%	87,81%	89,47%	96,37%											
49	93,16%	99,19%	95,08%	87,87%	89,47%												
50	93,30%	99,19%	95,10%	89,58%	90,36%												
51	93,31%	99,19%	95,11%	89,59%	90,36%												
52	93,36%	99,19%	95,11%	90,45%	90,36%												
53	93,42%	99,19%	95,11%	91,46%													
54	93,55%	99,19%	95,12%	93,71%													

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	Total	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
55	93,55%	99,19%	95,12%	93,71%													
56	93,71%	99,19%	97,09%	93,71%													
57	93,78%	99,19%	97,94%														
58	93,78%	99,19%	97,94%														
59	93,78%	99,19%	97,94%														
60	93,78%	99,19%	97,94%														
61	93,78%	99,19%															
62	93,78%	99,19%															
63	93,78%	99,19%															
64	93,78%	99,19%															

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