

HIPOCAT 7 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

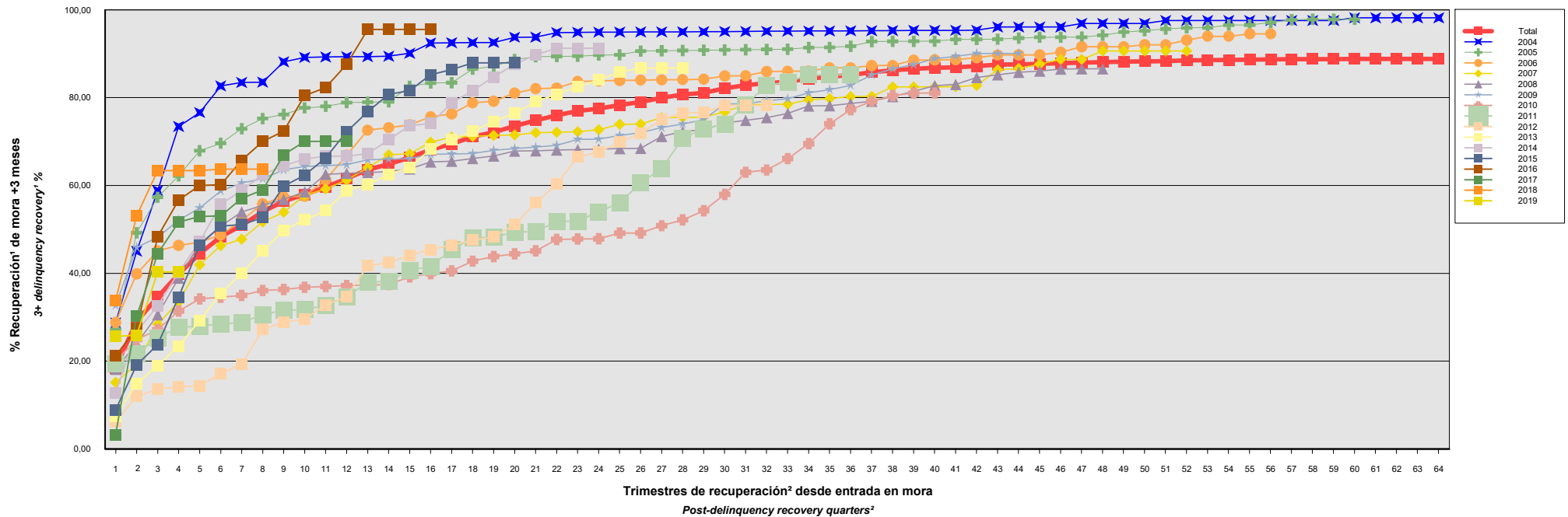
Delinquency analysis: 3+ months delinquency recovery¹ rate (years after delinquency occurs) - Detailed by quarters of occurrence²

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

Fecha / Date: 31/10/2019

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.

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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 (Ppai.Miles €) Outstanding Balance of Assets upon delinquency (€ thou. Principal) Σ	130.082,994	4.020,440	16.233,513	9.106,576	7.410,063	10.089,844	14.243,689	8.298,145	6.532,457	9.638,143	20.232,990	13.629,245	6.055,359	2.378,623	1.067,038	829,798	317,070
Nº Activos / Nº. of Assets	1.472	55	187	98	82	113	137	82	73	101	218	161	90	32	18	15	10
1	18,48%	28,69%	27,24%	28,82%	15,19%	18,17%	32,68%	20,10%	19,44%	6,17%	7,45%	12,82%	8,89%	21,21%	3,23%	33,76%	25,60%
2	29,04%	45,03%	49,24%	39,86%	19,25%	24,04%	45,89%	24,93%	21,71%	12,02%	14,88%	26,69%	19,10%	27,50%	30,25%	53,12%	25,96%
3	34,65%	58,85%	57,33%	45,11%	28,40%	30,59%	48,20%	27,17%	25,32%	13,58%	19,02%	32,63%	23,80%	48,38%	44,48%	63,40%	40,34%
4	39,80%	73,43%	62,18%	46,37%	33,52%	38,89%	52,14%	31,43%	27,69%	14,23%	23,47%	40,20%	34,59%	56,67%	51,67%	63,40%	40,34%
5	44,51%	76,61%	67,92%	47,08%	41,95%	46,68%	54,87%	34,18%	27,98%	14,38%	29,27%	47,29%	46,45%	60,01%	52,95%	63,40%	
6	48,32%	82,66%	69,62%	48,73%	46,32%	50,73%	58,76%	34,59%	28,48%	17,14%	35,44%	55,72%	50,75%	60,20%	53,05%	63,71%	
7	50,91%	83,45%	72,90%	52,03%	47,76%	53,98%	60,55%	34,98%	28,75%	19,37%	40,00%	58,88%	51,10%	65,78%	57,06%	63,71%	
8	54,01%	83,53%	75,25%	55,81%	51,69%	55,48%	61,53%	36,08%	30,62%	27,21%	45,11%	62,50%	52,70%	70,04%	59,01%	63,71%	
9	56,40%	88,16%	76,17%	57,43%	53,92%	56,85%	63,54%	36,34%	31,61%	28,91%	49,78%	64,46%	59,81%	72,34%	66,99%		
10	57,98%	89,18%	77,68%	57,59%	57,75%	58,53%	64,33%	36,84%	31,75%	29,54%	52,19%	66,04%	62,37%	80,50%	70,06%		
11	59,61%	89,26%	78,02%	61,30%	59,23%	62,54%	64,53%	37,01%	32,72%	32,84%	54,28%	66,65%	66,25%	82,30%	70,06%		
12	61,61%	89,31%	78,89%	66,90%	61,25%	62,77%	64,72%	37,21%	34,70%	34,70%	58,85%	66,71%	72,25%	87,60%	70,06%		
13	63,63%	89,35%	78,96%	72,61%	64,06%	62,96%	65,85%	37,31%	37,94%	41,72%	60,21%	67,21%	76,83%	95,55%			
14	64,83%	89,43%	79,04%	73,17%	67,02%	63,16%	65,98%	37,47%	38,18%	42,44%	62,54%	70,36%	80,75%	95,55%			

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	Total	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
15	66,39%	90,10%	82,58%	73,82%	67,20%	63,77%	66,07%	39,22%	40,71%	44,18%	64,04%	73,66%	81,60%	95,55%			
16	68,13%	92,45%	83,34%	75,64%	69,89%	65,36%	67,11%	39,95%	41,55%	45,41%	68,28%	74,12%	85,20%	95,55%			
17	69,46%	92,50%	83,40%	76,32%	70,99%	65,52%	67,18%	40,56%	45,40%	46,39%	70,47%	78,77%	86,42%				
18	71,13%	92,54%	86,52%	78,82%	71,18%	66,15%	67,29%	42,78%	48,11%	47,57%	72,38%	81,62%	87,90%				
19	72,15%	92,57%	87,12%	79,16%	71,39%	66,70%	68,03%	43,84%	48,23%	48,25%	74,55%	84,68%	87,93%				
20	73,55%	93,75%	88,65%	81,03%	71,52%	67,82%	68,42%	44,44%	49,42%	51,10%	76,45%	87,56%	87,93%				
21	74,83%	93,78%	89,32%	82,07%	72,02%	67,92%	68,73%	45,10%	49,53%	56,05%	79,06%	89,78%					
22	75,96%	94,82%	89,39%	82,17%	72,14%	68,05%	69,12%	47,73%	51,85%	60,36%	80,79%	91,25%					
23	76,96%	94,87%	89,46%	83,70%	72,24%	68,16%	70,50%	47,83%	51,89%	66,51%	82,43%	91,25%					
24	77,48%	94,91%	89,69%	83,82%	72,69%	68,28%	70,55%	47,87%	54,01%	67,63%	84,02%	91,25%					
25	78,31%	94,93%	89,76%	83,92%	73,94%	68,38%	71,41%	49,17%	56,06%	69,89%	85,85%						
26	79,01%	94,95%	90,60%	84,00%	74,01%	68,47%	72,03%	49,19%	60,65%	71,85%	86,71%						
27	79,95%	94,97%	90,67%	84,06%	75,43%	71,16%	73,19%	50,85%	63,85%	75,05%	86,72%						
28	80,68%	94,99%	90,74%	84,11%	75,51%	72,31%	74,01%	52,17%	70,78%	76,48%	86,73%						
29	81,08%	95,01%	90,81%	84,18%	75,55%	72,66%	75,00%	54,26%	72,84%	76,67%							
30	82,13%	95,05%	90,86%	84,94%	76,73%	74,24%	78,57%	57,98%	74,01%	78,20%							
31	82,84%	95,08%	90,92%	85,00%	78,39%	74,84%	78,59%	63,02%	78,44%	78,22%							
32	83,29%	95,11%	90,98%	85,94%	78,46%	75,44%	79,27%	63,53%	82,81%	78,22%							
33	83,63%	95,15%	91,03%	85,99%	78,50%	76,41%	79,74%	66,12%	83,59%								
34	84,31%	95,17%	91,40%	86,04%	79,50%	78,10%	81,08%	69,52%	85,18%								

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	Total	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
35	84,76%	95,18%	91,45%	86,77%	79,79%	78,15%	81,85%	74,05%	85,18%								
36	85,17%	95,22%	91,71%	86,81%	80,23%	78,68%	82,79%	77,26%	85,19%								
37	85,77%	95,25%	92,79%	87,29%	80,28%	79,20%	85,17%	79,15%									
38	86,22%	95,27%	92,82%	87,33%	82,45%	80,24%	86,58%	80,47%									
39	86,54%	95,32%	92,84%	88,56%	82,45%	81,46%	87,52%	81,04%									
40	86,80%	95,32%	92,86%	88,61%	82,46%	82,73%	88,88%	81,04%									
41	86,93%	95,33%	93,27%	88,65%	82,48%	83,02%	89,41%										
42	87,18%	95,34%	93,28%	89,12%	82,78%	84,57%	90,08%										
43	87,50%	96,09%	93,31%	89,70%	86,36%	85,20%	90,08%										
44	87,59%	96,09%	93,55%	89,73%	86,63%	85,78%	90,08%										
45	87,69%	96,09%	93,75%	89,75%	87,65%	86,04%											
46	87,84%	96,09%	93,76%	90,36%	88,70%	86,53%											
47	87,95%	96,90%	93,77%	91,59%	88,70%	86,54%											
48	88,11%	96,90%	94,21%	91,60%	90,62%	86,54%											
49	88,20%	96,90%	94,92%	91,61%	90,62%												
50	88,27%	96,90%	95,24%	92,03%	90,62%												
51	88,34%	97,56%	95,64%	92,04%	90,62%												
52	88,46%	97,56%	95,92%	93,13%	90,62%												
53	88,52%	97,56%	95,92%	93,98%													
54	88,59%	97,56%	96,54%	93,98%													

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55	88,63%	97,56%	96,55%	94,54%													
56	88,70%	97,56%	97,11%	94,54%													
57	88,78%	97,56%	97,72%														
58	88,79%	97,56%	97,83%														
59	88,79%	97,56%	97,83%														
60	88,81%	98,17%	97,83%														
61	88,81%	98,17%															
62	88,81%	98,17%															
63	88,81%	98,17%															
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