

# HIPOCAT 6 Fondo de Titulización de Activos

## Cartera de Activos Titulizados / Portfolio of Securitised Assets

### Distribución por Intervalos de Fecha de Vencimiento Final / Distribution by Final Maturity Date Intervals

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

Fecha / Date: 31/10/2017

Divisa / Currency: EUR

| Intervalos anuales<br>Annual Intervals | Saldo Vivo de Principal<br>Outstanding Principal Balance |        |                  |        | Principal Vencido Impagado<br>Overdue Principal |        |                  |        | Principal Pendiente Vencimiento<br>Outstanding Principal |        |                  |        | Tipo Interés<br>Interest Rate | Vida residual<br>Residual Life   |
|----------------------------------------|----------------------------------------------------------|--------|------------------|--------|-------------------------------------------------|--------|------------------|--------|----------------------------------------------------------|--------|------------------|--------|-------------------------------|----------------------------------|
|                                        | Num.                                                     | %      | Importe / Amount | %      | Num.                                            | %      | Importe / Amount | %      | Num.                                                     | %      | Importe / Amount | %      | Media Pond.<br>W. Average     | M. Pond. Meses<br>W. Avg. Months |
| 2017                                   | 18                                                       | 0,61   | 10.416,13        | 0,01   | 3                                               | 0,69   | 1.062,54         | 0,33   | 17                                                       | 0,58   | 9.353,59         | 0,01   | 1,839%                        | 1,777                            |
| 2018                                   | 68                                                       | 2,32   | 224.994,32       | 0,18   | 5                                               | 1,16   | 1.841,46         | 0,57   | 68                                                       | 2,32   | 223.152,86       | 0,18   | 1,902%                        | 9,243                            |
| 2019                                   | 52                                                       | 1,78   | 458.020,78       | 0,36   | 3                                               | 0,69   | 1.290,12         | 0,40   | 52                                                       | 1,78   | 456.730,66       | 0,36   | 2,019%                        | 21,053                           |
| 2020                                   | 58                                                       | 1,98   | 709.384,65       | 0,56   | 6                                               | 1,39   | 5.176,81         | 1,60   | 58                                                       | 1,98   | 704.207,84       | 0,56   | 1,975%                        | 32,774                           |
| 2021                                   | 97                                                       | 3,31   | 1.516.733,14     | 1,21   | 9                                               | 2,08   | 3.119,55         | 0,96   | 97                                                       | 3,32   | 1.513.613,59     | 1,21   | 2,281%                        | 46,100                           |
| 2022                                   | 135                                                      | 4,61   | 2.921.590,91     | 2,33   | 14                                              | 3,24   | 3.964,07         | 1,22   | 135                                                      | 4,61   | 2.917.626,84     | 2,33   | 1,858%                        | 56,676                           |
| 2023                                   | 86                                                       | 2,94   | 1.947.386,45     | 1,55   | 7                                               | 1,62   | 2.384,79         | 0,74   | 86                                                       | 2,94   | 1.945.001,66     | 1,55   | 2,116%                        | 67,712                           |
| 2024                                   | 94                                                       | 3,21   | 2.608.027,13     | 2,08   | 9                                               | 2,08   | 2.503,53         | 0,77   | 94                                                       | 3,21   | 2.605.523,60     | 2,08   | 1,990%                        | 80,973                           |
| 2025                                   | 98                                                       | 3,35   | 2.940.759,13     | 2,34   | 9                                               | 2,08   | 3.945,40         | 1,22   | 98                                                       | 3,35   | 2.936.813,73     | 2,34   | 2,120%                        | 92,814                           |
| 2026                                   | 125                                                      | 4,27   | 4.880.521,68     | 3,89   | 16                                              | 3,70   | 6.066,14         | 1,87   | 125                                                      | 4,27   | 4.874.455,54     | 3,89   | 2,085%                        | 104,861                          |
| 2027                                   | 231                                                      | 7,89   | 8.783.171,80     | 6,99   | 37                                              | 8,56   | 31.317,39        | 9,66   | 231                                                      | 7,89   | 8.751.854,41     | 6,99   | 1,955%                        | 116,593                          |
| 2028                                   | 219                                                      | 7,48   | 8.289.743,34     | 6,60   | 35                                              | 8,10   | 22.325,25        | 6,89   | 219                                                      | 7,48   | 8.267.418,09     | 6,60   | 2,201%                        | 128,089                          |
| 2029                                   | 243                                                      | 8,30   | 9.926.394,13     | 7,90   | 32                                              | 7,41   | 20.909,04        | 6,45   | 243                                                      | 8,30   | 9.905.485,09     | 7,91   | 2,263%                        | 142,107                          |
| 2030                                   | 401                                                      | 13,70  | 18.740.401,13    | 14,92  | 71                                              | 16,44  | 46.860,70        | 14,46  | 401                                                      | 13,70  | 18.693.540,43    | 14,93  | 2,227%                        | 152,381                          |
| 2031                                   | 442                                                      | 15,10  | 24.271.845,66    | 19,33  | 77                                              | 17,82  | 48.220,62        | 14,88  | 442                                                      | 15,11  | 24.223.625,04    | 19,34  | 2,133%                        | 165,034                          |
| 2032                                   | 559                                                      | 19,10  | 37.272.942,81    | 29,68  | 99                                              | 22,92  | 123.108,69       | 37,99  | 559                                                      | 19,10  | 37.149.834,12    | 29,66  | 1,894%                        | 176,051                          |
| 2034                                   | 1                                                        | 0,03   | 69.784,37        | 0,06   | 0                                               | 0,00   | 0,00             | 0,00   | 1                                                        | 0,03   | 69.784,37        | 0,06   | 2,585%                        | 206,000                          |
| Total :                                | 2.927                                                    | 100,00 | 125.572.117,56   | 100,00 | 432                                             | 100,00 | 324.096,10       | 100,00 | 2.926                                                    | 100,00 | 125.248.021,46   | 100,00 |                               |                                  |
| Media Ponderada / Weighted Average :   |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 2,067%                        | 145,984                          |
| Media Simple / Average :               |                                                          |        | 42.901,30        |        |                                                 |        | 750,22           |        |                                                          |        | 42.805,20        |        | 2,142%                        | 127,562                          |
| Mínimo / Minimum :                     |                                                          |        | 283,67           |        |                                                 |        | 6,91             |        |                                                          |        | 283,67           |        | 0,373%                        | 30/11/2017                       |
| Máximo / Maximum :                     |                                                          |        | 199.030,14       |        |                                                 |        | 16.648,63        |        |                                                          |        | 197.980,67       |        | 3,624%                        | 31/12/2034                       |