

# 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>

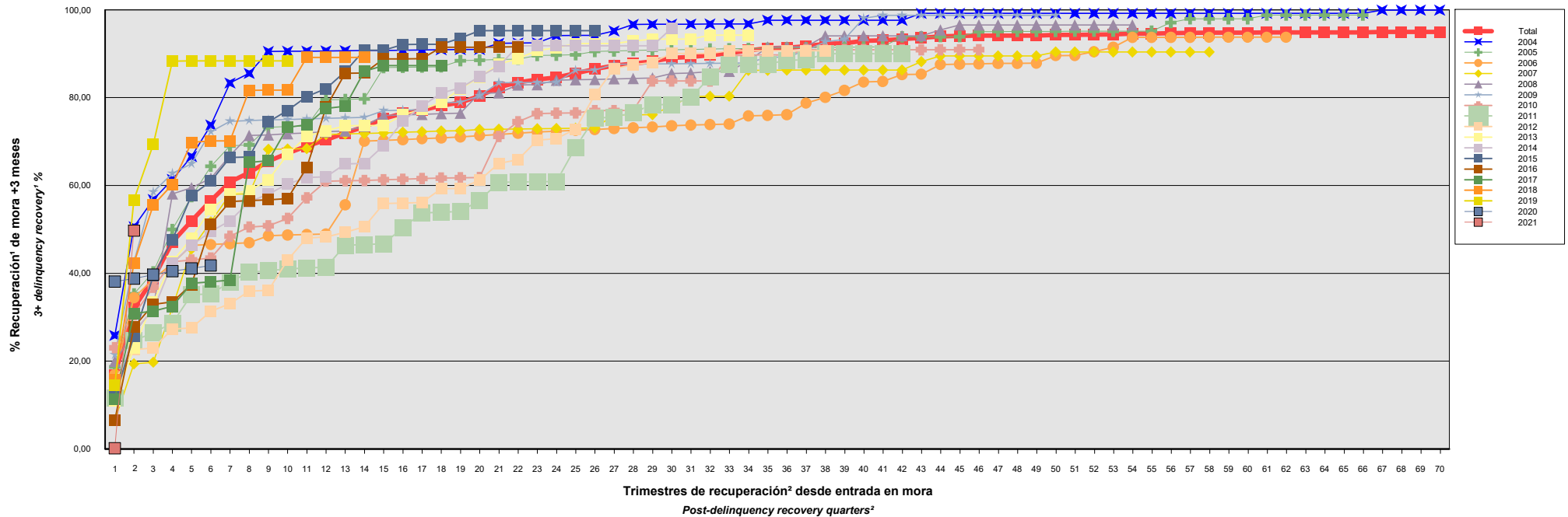
**Delinquency analysis:** 3+ months delinquency recovery<sup>1</sup> rate (years after delinquency occurs) - Detailed by quarters of occurrence<sup>2</sup>

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

**Fecha / Date:** 30/06/2021

**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 (Ppai.Miles €) Outstanding Balance of Assets upon delinquency (€ thou. Principal) Σ	44.872,586	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	175,915
Nº Activos / Nº. of Assets	611	78	48	30	27	42	48	26	30	38	77	73	38	17	13	10	6
1	16,74%	25,86%	18,70%	16,93%	6,63%	19,99%	21,48%	23,05%	11,60%	15,76%	10,96%	12,04%	11,90%	6,56%	11,38%	15,71%	14,45%
2	32,14%	50,60%	35,32%	34,48%	19,41%	26,51%	42,59%	30,57%	24,66%	22,60%	23,00%	26,92%	25,64%	27,73%	30,88%	42,34%	56,74%
3	38,83%	56,79%	40,32%	38,62%	19,77%	31,99%	58,56%	36,84%	26,49%	22,99%	33,51%	31,59%	39,42%	32,95%	31,43%	55,54%	69,38%
4	47,13%	61,37%	50,00%	42,27%	32,18%	58,07%	62,76%	42,63%	28,64%	27,32%	42,65%	42,36%	47,63%	33,49%	32,49%	60,26%	88,29%
5	51,92%	66,60%	57,47%	46,37%	45,55%	59,48%	64,95%	43,04%	35,13%	27,59%	48,04%	46,37%	57,73%	37,42%	37,73%	69,83%	88,35%
6	56,54%	73,75%	64,37%	46,56%	51,73%	61,66%	72,25%	43,47%	35,33%	31,34%	54,60%	49,60%	60,99%	51,21%	38,05%	70,15%	88,35%
7	60,78%	83,33%	69,03%	46,75%	58,05%	66,80%	74,64%	48,45%	37,99%	33,12%	58,03%	51,94%	66,39%	56,36%	38,48%	70,15%	88,35%
8	62,92%	85,53%	69,25%	46,96%	58,08%	71,39%	74,79%	50,56%	40,28%	35,91%	58,80%	56,30%	66,48%	56,57%	65,26%	81,65%	88,35%
9	65,55%	90,50%	73,27%	48,54%	68,24%	71,53%	74,93%	50,83%	40,61%	36,16%	61,33%	58,03%	74,50%	56,76%	65,62%	81,72%	88,35%
10	67,33%	90,55%	73,41%	48,71%	68,30%	71,79%	75,03%	52,52%	40,99%	43,06%	67,14%	60,36%	77,07%	57,03%	73,24%	81,72%	88,35%
11	68,95%	90,59%	73,55%	48,85%	68,40%	71,98%	75,17%	57,20%	41,21%	48,06%	71,22%	61,80%	80,24%	64,05%	73,83%	89,15%	
12	70,38%	90,65%	79,49%	48,98%	71,61%	72,23%	75,31%	60,99%	41,38%	48,25%	72,47%	61,97%	82,03%	77,81%	77,53%	89,15%	
13	71,96%	90,69%	79,60%	55,59%	71,72%	72,39%	75,40%	61,09%	46,41%	49,33%	73,60%	64,92%	85,97%	85,53%	78,06%	89,15%	
14	73,39%	90,73%	79,73%	70,08%	71,84%	73,48%	75,53%	61,15%	46,54%	50,60%	73,64%	65,04%	90,77%	85,63%	85,98%	89,15%	

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	Total	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
15	75,21%	90,76%	86,86%	70,28%	71,98%	75,91%	77,06%	61,32%	46,76%	55,91%	73,68%	69,11%	90,80%	88,82%	87,28%		
16	76,42%	90,80%	86,92%	70,46%	72,13%	76,05%	77,14%	61,44%	50,35%	56,00%	76,09%	74,68%	92,09%	88,85%	87,28%		
17	77,17%	90,83%	86,96%	70,64%	72,24%	76,19%	77,25%	61,58%	53,74%	56,11%	77,32%	78,06%	92,13%	88,90%	87,28%		
18	78,15%	90,91%	87,03%	70,83%	72,39%	76,35%	78,85%	61,68%	53,93%	59,26%	78,88%	81,06%	92,15%	91,49%	87,28%		
19	78,90%	90,95%	88,41%	71,03%	72,47%	76,48%	78,96%	61,76%	54,09%	59,32%	82,06%	82,21%	93,55%	91,49%			
20	80,38%	90,98%	88,53%	71,37%	72,76%	81,00%	80,44%	61,84%	56,60%	61,17%	84,57%	84,78%	95,24%	91,49%			
21	82,40%	92,40%	88,69%	71,61%	72,83%	81,11%	83,39%	71,18%	60,73%	65,04%	87,63%	87,12%	95,24%	91,53%			
22	83,44%	92,45%	88,78%	71,89%	72,88%	82,88%	83,42%	74,51%	60,79%	65,85%	88,89%	91,79%	95,25%	91,56%			
23	84,13%	92,49%	89,60%	72,16%	72,94%	82,94%	83,44%	76,38%	60,85%	70,32%	90,72%	91,79%	95,25%				
24	84,59%	94,14%	89,68%	72,38%	73,00%	83,99%	83,47%	76,47%	60,91%	70,68%	91,37%	91,79%	95,25%				
25	85,54%	94,17%	89,77%	72,57%	73,06%	84,09%	86,25%	76,54%	68,67%	72,84%	92,31%	91,79%	95,25%				
26	86,49%	94,20%	90,53%	72,75%	73,09%	84,16%	86,28%	77,06%	75,42%	80,65%	92,32%	91,79%	95,25%				
27	87,32%	95,19%	90,63%	72,96%	76,05%	84,28%	87,60%	77,07%	75,52%	86,64%	92,33%	91,79%					
28	87,74%	96,65%	90,73%	73,16%	76,08%	84,36%	87,65%	77,08%	76,62%	87,49%	92,86%	91,79%					
29	88,26%	96,69%	90,83%	73,34%	76,13%	84,48%	87,69%	83,79%	78,39%	88,04%	93,34%	91,79%					
30	89,04%	96,71%	90,91%	73,59%	78,10%	85,52%	87,69%	83,80%	78,44%	90,07%	93,36%	95,83%					
31	89,26%	96,74%	90,96%	73,75%	80,25%	85,60%	87,73%	83,80%	80,05%	90,07%	93,36%						
32	89,66%	96,76%	91,07%	73,89%	80,29%	85,94%	87,80%	83,82%	84,70%	90,07%	94,23%						
33	90,13%	96,78%	91,14%	73,98%	80,33%	86,02%	87,86%	89,50%	87,49%	90,70%	94,23%						
34	90,75%	96,79%	91,19%	75,84%	86,22%	88,34%	87,91%	89,72%	87,59%	90,70%	94,23%						

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	Total	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
35	91,26%	97,63%	91,25%	75,95%	86,24%	91,53%	89,22%	89,72%	87,62%	90,70%							
36	91,34%	97,64%	91,31%	76,14%	86,26%	91,59%	89,22%	89,72%	88,55%	90,70%							
37	91,69%	97,64%	91,38%	78,75%	86,27%	91,59%	90,73%	90,92%	88,61%	90,70%							
38	92,24%	97,64%	91,42%	80,10%	86,27%	94,09%	92,72%	90,92%	90,00%	90,70%							
39	92,39%	97,64%	91,46%	81,65%	86,27%	94,09%	93,25%	90,92%	90,00%								
40	92,96%	97,64%	91,54%	83,55%	86,27%	94,09%	98,08%	90,92%	90,00%								
41	93,04%	97,64%	91,59%	83,68%	86,27%	94,09%	98,75%	90,92%	90,00%								
42	93,31%	97,64%	93,83%	85,27%	86,27%	94,09%	98,75%	90,92%	90,00%								
43	93,64%	99,19%	93,85%	85,35%	88,21%	94,09%	98,76%	90,92%									
44	93,94%	99,19%	93,87%	87,55%	89,49%	95,42%	98,76%	90,92%									
45	94,04%	99,19%	93,89%	87,62%	89,49%	96,56%	98,76%	90,92%									
46	94,14%	99,19%	95,03%	87,70%	89,49%	96,56%	98,76%	90,92%									
47	94,14%	99,19%	95,05%	87,79%	89,49%	96,56%	98,76%										
48	94,15%	99,19%	95,06%	87,81%	89,49%	96,56%	98,76%										
49	94,15%	99,19%	95,08%	87,87%	89,49%	96,56%	98,76%										
50	94,30%	99,19%	95,10%	89,58%	90,41%	96,56%	98,76%										
51	94,30%	99,19%	95,11%	89,59%	90,41%	96,56%											
52	94,35%	99,19%	95,11%	90,45%	90,41%	96,56%											
53	94,41%	99,19%	95,11%	91,46%	90,41%	96,56%											
54	94,55%	99,19%	95,12%	93,71%	90,41%	96,56%											

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	Total	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
55	94,55%	99,19%	95,12%	93,73%	90,41%												
56	94,71%	99,19%	97,09%	93,73%	90,41%												
57	94,77%	99,19%	97,94%	93,74%	90,41%												
58	94,78%	99,19%	97,94%	93,76%	90,41%												
59	94,78%	99,19%	97,94%	93,76%													
60	94,78%	99,19%	97,94%	93,76%													
61	94,84%	99,19%	98,79%	93,76%													
62	94,84%	99,19%	98,79%	93,76%													
63	94,84%	99,19%	98,79%														
64	94,84%	99,19%	98,79%														
65	94,84%	99,19%	98,79%														
66	94,84%	99,19%	98,79%														
67	94,95%	99,93%															
68	94,95%	99,93%															
69	94,95%	99,93%															
70	94,95%	99,93%															

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