

HIPOCAT 9 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

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

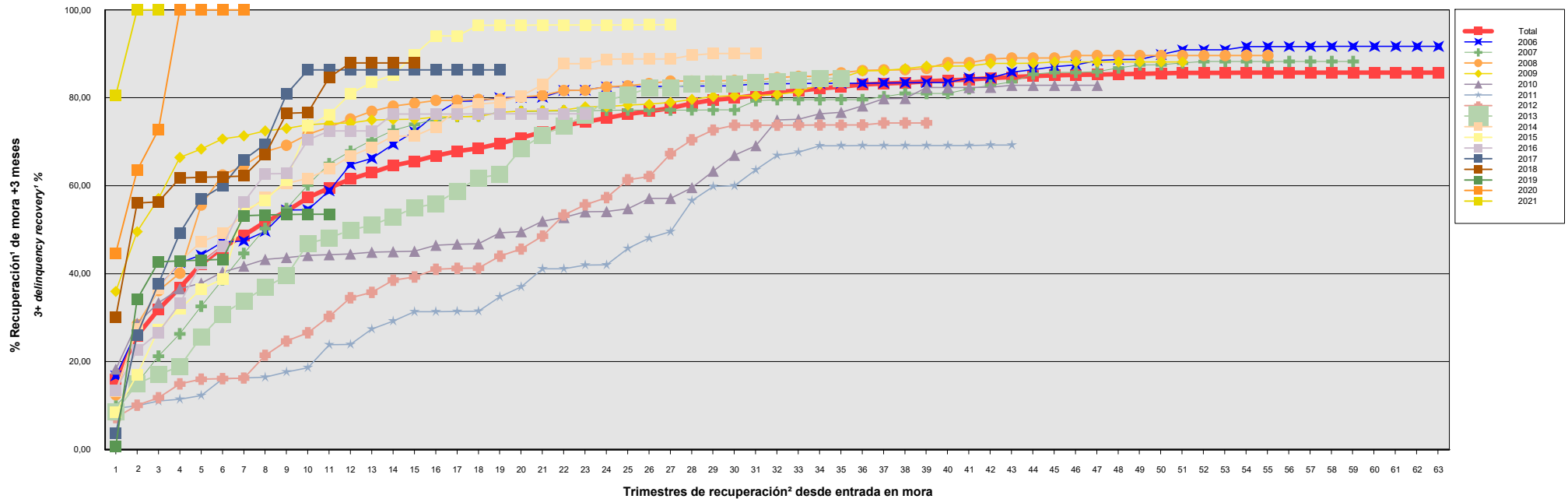
Delinquency analysis: 3+ months delinquency recovery¹ rate (years after delinquency occurs) - Detailed by quarters of occurrence²

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

Fecha / Date: 30/09/2021

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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Post-delinquency recovery quarters²

Entrada en mora Delinquency	Total	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
Σ Saldo Vivo Activos entrada mora (Ppal.Miles €) Outstanding Balance of Assets upon delinquency (€ Thou. Principal) Σ	189.835,695	11.070,775	21.907,402	28.098,311	33.357,695	13.543,912	9.237,225	16.543,528	25.976,551	16.224,520	6.307,403	3.197,802	2.235,305	828,573	630,511	404,202	271,982
Nº Activos / Nº. of Assets	1.446	88	147	198	237	104	75	119	195	138	59	30	23	12	9	8	4
1	15,90%	16,78%	9,95%	12,48%	35,96%	18,30%	9,39%	7,27%	8,61%	13,24%	8,45%	13,55%	3,68%	30,09%	0,73%	44,70%	80,57%
2	25,95%	27,12%	15,14%	28,43%	49,55%	28,72%	9,97%	10,08%	15,03%	27,43%	17,01%	22,59%	26,09%	56,06%	34,18%	63,48%	100,00%
3	31,89%	36,92%	21,25%	36,15%	57,07%	33,41%	11,05%	11,79%	17,11%	36,59%	27,34%	26,64%	37,80%	56,33%	42,71%	72,76%	100,00%
4	36,81%	42,49%	26,33%	40,10%	66,44%	36,59%	11,45%	14,94%	18,91%	42,80%	31,96%	33,28%	49,22%	61,75%	42,94%	100,00%	
5	42,19%	44,25%	32,59%	55,59%	68,35%	37,83%	12,30%	16,01%	25,66%	47,28%	36,54%	42,34%	57,02%	61,93%	43,09%	100,00%	
6	45,89%	47,18%	38,65%	62,42%	70,64%	40,36%	16,08%	16,15%	30,77%	49,16%	38,74%	46,26%	59,93%	62,03%	43,28%	100,00%	
7	48,74%	47,45%	44,61%	64,55%	71,32%	41,72%	16,29%	16,27%	33,86%	53,60%	54,38%	56,27%	65,93%	62,23%	53,17%	100,00%	
8	51,75%	49,63%	50,29%	67,72%	72,45%	43,26%	16,45%	21,46%	36,91%	57,36%	56,67%	62,70%	69,46%	67,06%	53,36%		
9	54,21%	54,47%	54,84%	69,21%	73,04%	43,68%	17,67%	24,68%	39,54%	60,50%	61,29%	62,77%	80,85%	76,48%	53,44%		
10	57,28%	54,55%	60,15%	71,67%	73,86%	44,18%	18,64%	26,58%	46,84%	61,68%	73,58%	70,43%	86,33%	76,63%	53,50%		
11	59,51%	58,86%	65,02%	73,37%	74,17%	44,34%	23,85%	30,27%	48,15%	63,85%	76,17%	72,49%	86,33%	84,67%	53,54%		
12	61,52%	64,82%	67,87%	75,19%	74,28%	44,47%	23,92%	34,53%	49,91%	66,72%	80,94%	72,49%	86,33%	87,90%			
13	62,98%	66,23%	70,33%	76,91%	74,94%	44,91%	27,43%	35,77%	51,05%	68,74%	83,53%	72,49%	86,33%	87,90%			

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	Total	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
14	64,55%	69,43%	72,56%	78,13%	75,07%	45,02%	29,24%	38,54%	52,91%	71,29%	85,19%	76,30%	86,33%	87,90%			
15	65,60%	72,28%	73,95%	78,75%	75,13%	45,12%	31,34%	39,25%	55,01%	71,30%	89,78%	76,30%	86,33%	87,90%			
16	66,84%	76,28%	75,12%	79,40%	75,64%	46,46%	31,38%	41,02%	55,92%	73,35%	94,04%	76,32%	86,33%				
17	67,86%	79,19%	75,72%	79,43%	75,69%	46,72%	31,42%	41,22%	58,80%	77,24%	94,04%	76,32%	86,33%				
18	68,53%	79,27%	75,85%	79,64%	75,73%	46,80%	31,48%	41,26%	61,81%	78,53%	96,49%	76,35%	86,33%				
19	69,57%	80,02%	76,83%	79,67%	76,72%	49,29%	34,74%	43,98%	62,53%	78,94%	96,50%	76,36%	86,33%				
20	70,91%	80,08%	76,89%	80,21%	77,00%	49,55%	37,00%	45,60%	68,38%	80,40%	96,51%	76,36%					
21	72,25%	80,16%	76,94%	80,53%	77,03%	51,93%	41,10%	48,54%	71,52%	82,97%	96,53%	76,36%					
22	73,72%	81,67%	76,98%	81,67%	77,21%	52,79%	41,11%	53,34%	73,67%	87,74%	96,53%	76,36%					
23	74,52%	81,75%	77,01%	81,69%	77,95%	54,07%	41,98%	55,66%	75,99%	87,75%	96,53%	76,36%					
24	75,40%	82,48%	77,17%	82,48%	77,97%	54,12%	41,99%	57,32%	79,39%	88,77%	96,55%						
25	76,28%	82,53%	77,19%	82,74%	78,35%	54,79%	45,74%	61,35%	80,67%	88,84%	96,57%						
26	76,95%	82,58%	77,21%	83,25%	78,53%	57,12%	48,08%	62,12%	82,22%	88,84%	96,58%						
27	77,64%	82,62%	77,22%	83,79%	78,98%	57,15%	49,56%	67,30%	82,24%	88,85%	96,58%						
28	78,74%	82,66%	77,23%	83,79%	79,61%	59,58%	56,64%	70,45%	83,17%	89,66%							
29	79,52%	82,70%	77,24%	83,80%	80,30%	63,32%	59,85%	72,67%	83,17%	90,08%							
30	79,94%	82,75%	77,25%	83,99%	80,46%	66,94%	60,00%	73,75%	83,17%	90,08%							
31	80,59%	83,19%	79,34%	84,00%	80,47%	69,11%	63,59%	73,77%	83,55%	90,08%							
32	81,36%	83,21%	79,58%	84,58%	80,74%	74,93%	66,89%	73,78%	83,73%								
33	81,60%	83,25%	79,59%	84,87%	81,38%	75,12%	67,62%	73,79%	83,99%								

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	Total	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
34	82,12%	83,28%	79,59%	84,88%	83,02%	76,36%	69,09%	73,80%	84,45%								
35	82,53%	83,30%	79,60%	85,67%	84,51%	76,70%	69,11%	73,80%	84,45%								
36	82,99%	83,32%	79,60%	86,20%	86,10%	78,17%	69,14%	73,81%									
37	83,26%	83,36%	80,26%	86,37%	86,15%	79,82%	69,14%	74,27%									
38	83,43%	83,42%	80,98%	86,37%	86,62%	79,85%	69,14%	74,28%									
39	83,76%	83,46%	80,98%	86,69%	87,18%	82,34%	69,14%	74,28%									
40	83,96%	83,49%	80,98%	87,96%	87,21%	82,35%	69,15%										
41	84,14%	84,54%	82,03%	87,96%	87,22%	82,36%	69,15%										
42	84,47%	84,55%	82,83%	88,80%	87,81%	82,37%	69,24%										
43	84,71%	85,86%	83,66%	89,04%	87,83%	82,85%	69,24%										
44	84,94%	86,40%	85,36%	89,04%	87,84%	82,85%											
45	85,08%	87,08%	85,76%	89,07%	88,14%	82,85%											
46	85,19%	87,49%	85,76%	89,61%	88,14%	82,85%											
47	85,27%	88,48%	85,94%	89,62%	88,14%	82,85%											
48	85,38%	88,71%	86,78%	89,63%	88,14%												
49	85,46%	88,72%	87,48%	89,63%	88,14%												
50	85,53%	89,83%	87,51%	89,63%	88,14%												
51	85,64%	90,88%	87,90%	89,63%	88,14%												
52	85,68%	90,89%	88,24%	89,63%													
53	85,68%	90,93%	88,25%	89,63%													

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	Total	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
54	85,72%	91,65%	88,25%	89,63%													
55	85,72%	91,66%	88,25%	89,63%													
56	85,72%	91,67%	88,26%														
57	85,72%	91,67%	88,26%														
58	85,72%	91,68%	88,26%														
59	85,72%	91,68%	88,26%														
60	85,72%	91,69%															
61	85,72%	91,69%															
62	85,72%	91,69%															
63	85,72%	91,69%															

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