

BANCAJA 6 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

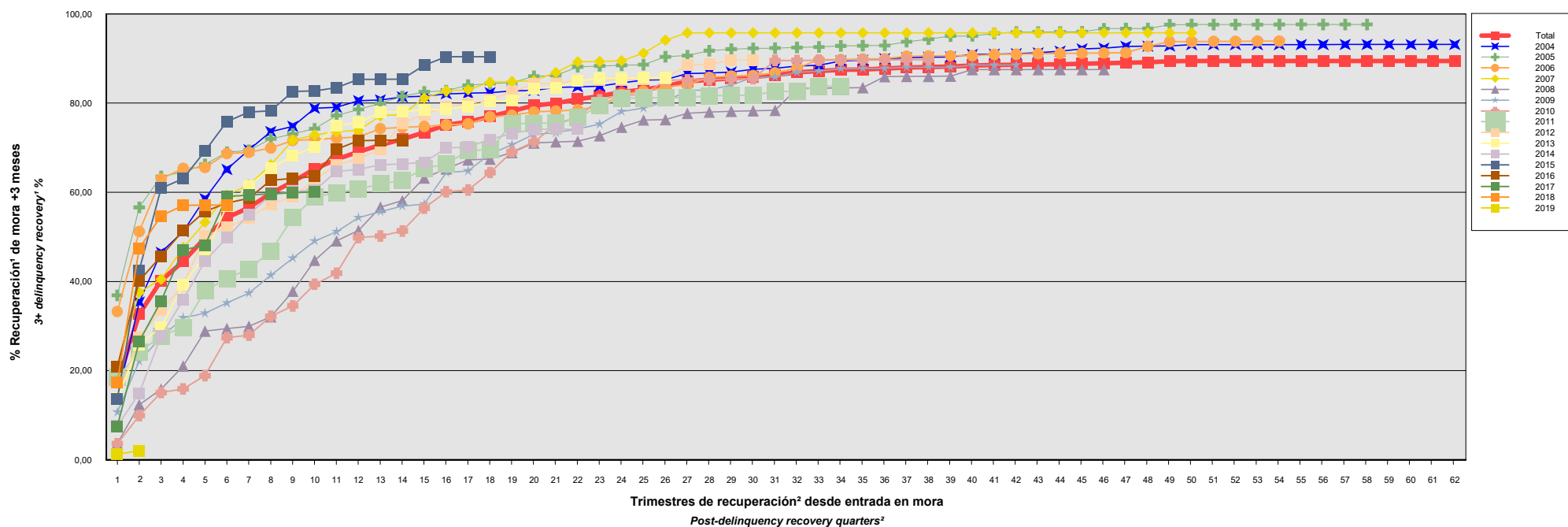
Delinquency analysis: 3+ months delinquency recovery¹ rate (years after delinquency occurs) - Detailed by quarters of occurrence²

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

Fecha / Date: 30/04/2019

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.

¹ Includes, as the case may be, the net book value (fair value minus 25% as the estimated selling costs) of the unsold properties and assets awarded to or accepted in lieu of foreclosure by the Fund for securitised assets. In reports generated before August 2015, unsold properties awarded or accepted in lieu of foreclosure were accounted for in this report at the acquisition value.

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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 (Ppal. Miles €)	63.708,343	11.073,880	8.573,023	5.183,097	3.052,611	3.990,993	6.592,817	3.493,482	3.620,954	6.280,045	4.735,686	2.671,619	2.012,928	1.001,919	823,185	530,370	71,734
Outstanding Balance of Assets upon delinquency (€ thou. Principal) Σ																	
Nº Activos / Nº. of Assets	1.107	167	127	80	46	58	93	54	67	118	109	64	57	22	23	20	2
1	17,37%	13,78%	36,90%	33,28%	20,79%	3,70%	10,71%	3,64%	18,55%	13,83%	13,78%	7,60%	13,70%	20,96%	7,54%	17,44%	1,30%
2	32,68%	35,37%	56,62%	51,20%	37,58%	12,38%	22,14%	9,93%	24,15%	27,44%	25,84%	14,94%	42,53%	40,17%	26,58%	47,43%	2,06%
3	40,19%	46,52%	63,55%	63,01%	40,50%	15,87%	27,48%	15,10%	27,78%	33,55%	29,70%	27,76%	60,93%	45,68%	35,58%	54,70%	
4	44,52%	51,20%	64,52%	65,36%	47,60%	21,02%	31,87%	15,92%	29,73%	39,13%	39,18%	35,95%	63,06%	51,44%	47,10%	57,07%	
5	49,79%	58,57%	66,27%	65,61%	53,26%	28,89%	32,87%	18,88%	37,92%	50,21%	45,92%	44,59%	69,23%	55,74%	48,13%	57,14%	
6	54,33%	65,13%	68,96%	68,68%	59,40%	29,43%	35,17%	27,40%	40,69%	52,10%	56,94%	49,79%	75,86%	57,58%	59,03%	57,15%	
7	56,56%	69,52%	69,44%	68,96%	61,64%	29,94%	37,39%	27,96%	42,80%	54,29%	61,39%	55,06%	78,00%	58,68%	59,37%		
8	59,77%	73,62%	71,97%	69,91%	66,18%	32,10%	41,41%	32,19%	46,73%	57,29%	65,46%	59,38%	78,28%	62,73%	59,65%		
9	62,40%	74,79%	73,08%	71,63%	71,69%	37,81%	45,23%	34,53%	54,38%	59,04%	68,19%	60,21%	82,62%	63,12%	59,89%		
10	65,24%	78,84%	74,25%	71,86%	72,85%	44,75%	49,08%	39,39%	58,91%	62,80%	70,21%	60,48%	82,75%	63,55%	60,11%		
11	67,40%	79,04%	77,23%	72,14%	73,61%	49,10%	51,14%	41,87%	59,93%	66,18%	74,97%	64,71%	83,47%	69,64%			
12	69,11%	80,54%	78,58%	72,40%	73,86%	51,42%	54,33%	49,83%	60,71%	67,49%	75,58%	65,12%	85,31%	71,56%			
13	70,63%	80,72%	79,95%	74,27%	77,14%	56,70%	55,67%	50,19%	61,91%	69,71%	77,93%	66,18%	85,32%	71,69%			
14	71,92%	81,40%	81,51%	74,53%	77,42%	58,12%	56,92%	51,33%	62,66%	75,52%	78,15%	66,39%	85,37%	71,69%			

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	Total	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
15	73,40%	81,54%	82,52%	74,76%	81,13%	63,24%	57,36%	56,45%	65,37%	77,46%	78,43%	66,71%	88,47%				
16	75,14%	82,08%	82,79%	75,12%	82,74%	65,26%	64,43%	60,11%	66,32%	79,25%	78,67%	69,91%	90,40%				
17	75,82%	82,20%	84,02%	75,35%	82,99%	67,27%	64,79%	60,51%	69,39%	79,87%	79,19%	70,16%	90,40%				
18	76,99%	82,33%	84,39%	76,94%	84,63%	67,46%	68,60%	64,43%	69,55%	80,81%	80,40%	71,85%	90,40%				
19	78,24%	82,73%	84,57%	77,25%	84,80%	68,89%	70,66%	69,09%	75,39%	82,48%	80,58%	73,21%					
20	79,45%	82,85%	86,02%	78,03%	85,02%	71,07%	72,96%	71,30%	75,48%	84,29%	83,33%	74,10%					
21	79,98%	83,51%	86,19%	78,22%	86,83%	71,31%	73,35%	75,12%	75,59%	84,39%	83,40%	74,14%					
22	80,86%	83,66%	88,15%	78,50%	89,25%	71,46%	74,20%	76,95%	76,77%	85,11%	84,97%	74,16%					
23	81,57%	83,79%	88,34%	79,24%	89,34%	72,67%	75,26%	80,75%	79,46%	85,21%	85,48%						
24	82,52%	84,56%	88,48%	81,97%	89,49%	74,59%	78,12%	81,75%	81,10%	85,29%	85,53%						
25	83,01%	85,17%	88,61%	82,69%	91,17%	76,22%	78,89%	81,91%	81,16%	85,46%	85,64%						
26	83,81%	85,29%	90,38%	83,56%	94,11%	76,32%	80,29%	85,11%	81,20%	85,52%	85,68%						
27	84,88%	86,61%	90,66%	84,20%	95,78%	77,73%	82,86%	85,20%	81,28%	88,62%							
28	85,23%	86,72%	91,75%	85,80%	95,78%	78,01%	82,94%	85,27%	81,66%	88,65%							
29	85,57%	86,94%	92,09%	86,07%	95,78%	78,15%	84,04%	85,38%	81,72%	89,68%							
30	85,91%	87,57%	92,27%	86,18%	95,78%	78,27%	85,77%	85,47%	81,78%	89,68%							
31	86,29%	87,79%	92,34%	86,81%	95,78%	78,37%	85,84%	89,55%	82,61%								
32	86,92%	88,34%	92,47%	87,88%	95,78%	83,31%	86,90%	89,57%	82,64%								
33	87,21%	88,48%	92,58%	89,70%	95,78%	83,36%	87,21%	89,61%	83,82%								
34	87,47%	89,46%	92,82%	89,80%	95,78%	83,40%	87,70%	89,64%	83,82%								

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	Total	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
35	87,52%	89,60%	92,87%	89,88%	95,78%	83,45%	87,75%	89,67%									
36	87,76%	89,96%	92,93%	89,93%	95,78%	85,95%	87,79%	89,69%									
37	87,97%	90,16%	93,75%	90,51%	95,78%	85,99%	88,01%	89,70%									
38	88,08%	90,27%	94,33%	90,55%	95,78%	86,02%	88,04%	89,70%									
39	88,20%	90,35%	95,04%	90,60%	95,78%	86,06%	88,06%										
40	88,45%	90,93%	95,05%	90,64%	95,78%	87,54%	88,54%										
41	88,56%	90,98%	95,65%	90,92%	95,78%	87,54%	88,54%										
42	88,61%	91,06%	95,92%	90,97%	95,78%	87,54%	88,54%										
43	88,66%	91,28%	95,95%	91,07%	95,78%	87,54%											
44	88,73%	91,63%	95,96%	91,15%	95,78%	87,54%											
45	88,83%	92,14%	95,98%	91,20%	95,78%	87,54%											
46	88,96%	92,32%	96,69%	91,25%	95,78%	87,54%											
47	89,04%	92,74%	96,70%	91,30%	95,78%												
48	89,16%	92,78%	96,73%	92,70%	95,78%												
49	89,37%	92,81%	97,59%	93,78%	95,78%												
50	89,42%	93,11%	97,60%	93,80%	95,78%												
51	89,43%	93,12%	97,60%	93,83%													
52	89,43%	93,13%	97,61%	93,85%													
53	89,44%	93,13%	97,61%	93,91%													
54	89,44%	93,13%	97,62%	93,91%													

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55	89,44%	93,13%	97,63%														
56	89,44%	93,13%	97,63%														
57	89,44%	93,14%	97,63%														
58	89,44%	93,14%	97,63%														
59	89,44%	93,14%															
60	89,44%	93,14%															
61	89,44%	93,14%															
62	89,44%	93,14%															

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