

# HIPOCAT 6 Fondo de Titulización de Activos

## Cartera de Activos Titulizados / Portfolio of Securitised Assets

### Distribución por Intervalos de Relación Principal actual / Valor de Tasación (%CLTV) / Distribution by current Loan-to-Value Ratio (% CLTV) Intervals

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

Fecha / Date: 31/12/2018

Divisa / Currency : EUR

| Intervalos de %CLTV<br>%CLTV Intervals |        | Saldo Vivo de Principal<br>Outstanding Principal Balance |        |                  |        | Principal Vencido Impagado<br>Overdue Principal |        |                  |        | Principal Pendiente Vencimiento<br>Outstanding Principal |        |                  |        | %CLTV Media Ponderada<br>Weighted Average % CLTV |          |
|----------------------------------------|--------|----------------------------------------------------------|--------|------------------|--------|-------------------------------------------------|--------|------------------|--------|----------------------------------------------------------|--------|------------------|--------|--------------------------------------------------|----------|
|                                        |        | Num.                                                     | %      | Importe / Amount | %      | Num.                                            | %      | Importe / Amount | %      | Num.                                                     | %      | Importe / Amount | %      | SVP / OPB                                        | PPV / OP |
| 0,01                                   | 5,00   | 111                                                      | 4,09   | 646.406,44       | 0,60   | 6                                               | 1,65   | 75.992,14        | 18,89  | 110                                                      | 4,06   | 570.414,30       | 0,53   | 12,175                                           | 3,290    |
| 5,01                                   | 10,00  | 229                                                      | 8,45   | 3.484.415,81     | 3,24   | 14                                              | 3,85   | 4.615,87         | 1,15   | 229                                                      | 8,45   | 3.479.799,94     | 3,25   | 7,650                                            | 7,639    |
| 10,01                                  | 15,00  | 278                                                      | 10,25  | 6.521.229,49     | 6,06   | 21                                              | 5,77   | 6.695,23         | 1,66   | 278                                                      | 10,26  | 6.514.534,26     | 6,08   | 12,813                                           | 12,798   |
| 15,01                                  | 20,00  | 370                                                      | 13,65  | 11.821.195,73    | 10,99  | 57                                              | 15,66  | 56.957,06        | 14,16  | 370                                                      | 13,65  | 11.764.238,67    | 10,98  | 17,755                                           | 17,655   |
| 20,01                                  | 25,00  | 474                                                      | 17,48  | 19.135.091,60    | 17,79  | 53                                              | 14,56  | 38.273,06        | 9,52   | 474                                                      | 17,49  | 19.096.818,54    | 17,82  | 22,774                                           | 22,725   |
| 25,01                                  | 30,00  | 401                                                      | 14,79  | 18.269.148,62    | 16,98  | 58                                              | 15,93  | 30.435,30        | 7,57   | 401                                                      | 14,80  | 18.238.713,32    | 17,02  | 27,478                                           | 27,431   |
| 30,01                                  | 35,00  | 344                                                      | 12,69  | 18.445.410,15    | 17,15  | 51                                              | 14,01  | 38.011,90        | 9,45   | 344                                                      | 12,69  | 18.407.398,25    | 17,18  | 32,567                                           | 32,494   |
| 35,01                                  | 40,00  | 229                                                      | 8,45   | 12.640.699,32    | 11,75  | 35                                              | 9,62   | 17.359,46        | 4,32   | 229                                                      | 8,45   | 12.623.339,86    | 11,78  | 37,364                                           | 37,308   |
| 40,01                                  | 45,00  | 99                                                       | 3,65   | 5.984.321,53     | 5,56   | 27                                              | 7,42   | 55.987,18        | 13,92  | 99                                                       | 3,65   | 5.928.334,35     | 5,53   | 42,738                                           | 42,276   |
| 45,01                                  | 50,00  | 79                                                       | 2,91   | 4.701.558,40     | 4,37   | 12                                              | 3,30   | 19.332,19        | 4,81   | 79                                                       | 2,92   | 4.682.226,21     | 4,37   | 47,617                                           | 47,389   |
| 50,01                                  | 55,00  | 38                                                       | 1,40   | 2.215.627,43     | 2,06   | 10                                              | 2,75   | 18.282,12        | 4,55   | 38                                                       | 1,40   | 2.197.345,31     | 2,05   | 52,673                                           | 52,202   |
| 55,01                                  | 60,00  | 25                                                       | 0,92   | 1.323.807,06     | 1,23   | 7                                               | 1,92   | 2.911,18         | 0,72   | 25                                                       | 0,92   | 1.320.895,88     | 1,23   | 57,213                                           | 57,084   |
| 60,01                                  | 65,00  | 23                                                       | 0,85   | 1.670.268,12     | 1,55   | 8                                               | 2,20   | 13.031,03        | 3,24   | 23                                                       | 0,85   | 1.657.237,09     | 1,55   | 62,613                                           | 62,033   |
| 65,01                                  | 70,00  | 6                                                        | 0,22   | 347.533,62       | 0,32   | 3                                               | 0,82   | 926,48           | 0,23   | 6                                                        | 0,22   | 346.607,14       | 0,32   | 67,965                                           | 67,785   |
| 80,01                                  | 85,00  | 2                                                        | 0,07   | 123.530,66       | 0,11   | 0                                               | 0,00   | 0,00             | 0,00   | 2                                                        | 0,07   | 123.530,66       | 0,12   | 81,121                                           | 81,121   |
| 85,01                                  | 90,00  | 1                                                        | 0,04   | 100.370,79       | 0,09   | 1                                               | 0,27   | 18.727,90        | 4,66   | 1                                                        | 0,04   | 81.642,89        | 0,08   | 109,365                                          | 88,959   |
| 105,01                                 | 110,00 | 1                                                        | 0,04   | 90.643,57        | 0,08   | 1                                               | 0,27   | 4.644,97         | 1,15   | 1                                                        | 0,04   | 85.998,60        | 0,08   | 112,943                                          | 107,155  |
| 110,01                                 | 115,00 | 1                                                        | 0,04   | 52.681,31        | 0,05   | 0                                               | 0,00   | 0,00             | 0,00   | 1                                                        | 0,04   | 52.681,31        | 0,05   | 112,193                                          | 112,193  |
| Total :                                |        | 2.711                                                    | 100,00 | 107.573.939,65   | 100,00 | 364                                             | 100,00 | 402.183,07       | 100,00 | 2.710                                                    | 100,00 | 107.171.756,58   | 100,00 |                                                  |          |
| Media Ponderada / Weighted Average :   |        |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 29,526                                           | 29,338   |
| Media Simple / Average :               |        |                                                          |        | 39.680,54        |        |                                                 |        | 1.104,90         |        |                                                          |        | 39.546,77        |        | 24,869                                           | 24,741   |
| Mínimo / Minimum :                     |        |                                                          |        | 110,05           |        |                                                 |        | 93,17            |        |                                                          |        | 110,05           |        | 0,080                                            | 0,080    |
| Máximo / Maximum :                     |        |                                                          |        | 196.762,52       |        |                                                 |        | 67.743,08        |        |                                                          |        | 183.105,05       |        | 112,943                                          | 112,193  |