

GAT ICO-FTVPO 1 Fondo de Titulización Hipotecaria

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Intervalos de Fecha de Formalización / Distribution by Arrangement Date Intervals

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

Fecha / Date: 31/12/2017

Divisa / Currency: EUR

| Intervalos anuales Annual Intervals | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | Tipo Interés Interest Rate | Antigüedad Age |
|---|--|---------------|-----------------------|---------------|---|---------------|------------------|---------------|--|---------------|-----------------------|---------------|-------------------------------|----------------------------------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Media Pond. W. Average | M. Pond. Meses W. Avg. Months |
| 1997 | 3 | 0,06 | 23.615,39 | 0,02 | 0 | 0,00 | 0,00 | 0,00 | 3 | 0,06 | 23.615,39 | 0,02 | 2,358% | 245,885 |
| 1998 | 127 | 2,66 | 1.852.471,77 | 1,62 | 4 | 2,31 | 819,57 | 1,11 | 127 | 2,66 | 1.851.652,20 | 1,62 | 2,807% | 230,285 |
| 1999 | 279 | 5,84 | 2.901.512,21 | 2,54 | 6 | 3,47 | 1.458,84 | 1,97 | 279 | 5,84 | 2.900.053,37 | 2,54 | 2,571% | 221,672 |
| 2000 | 325 | 6,80 | 2.899.138,31 | 2,54 | 6 | 3,47 | 1.497,44 | 2,02 | 325 | 6,80 | 2.897.640,87 | 2,54 | 1,913% | 208,111 |
| 2001 | 491 | 10,27 | 6.257.743,97 | 5,49 | 11 | 6,36 | 3.701,76 | 4,99 | 491 | 10,27 | 6.254.042,21 | 5,49 | 1,907% | 197,297 |
| 2002 | 790 | 16,53 | 12.659.785,62 | 11,10 | 30 | 17,34 | 18.307,57 | 24,69 | 790 | 16,53 | 12.641.478,05 | 11,09 | 1,862% | 185,989 |
| 2003 | 558 | 11,68 | 11.856.555,30 | 10,39 | 18 | 10,40 | 6.689,29 | 9,02 | 558 | 11,68 | 11.849.866,01 | 10,40 | 1,804% | 174,224 |
| 2004 | 774 | 16,20 | 20.775.972,02 | 18,21 | 27 | 15,61 | 8.257,65 | 11,14 | 774 | 16,20 | 20.767.714,37 | 18,22 | 1,734% | 160,813 |
| 2005 | 657 | 13,75 | 19.495.365,49 | 17,09 | 24 | 13,87 | 10.472,22 | 14,12 | 657 | 13,75 | 19.484.893,27 | 17,09 | 1,726% | 150,317 |
| 2006 | 394 | 8,24 | 17.006.992,41 | 14,91 | 11 | 6,36 | 4.071,28 | 5,49 | 394 | 8,24 | 17.002.921,13 | 14,92 | 1,726% | 137,370 |
| 2007 | 381 | 7,97 | 18.334.027,84 | 16,07 | 36 | 20,81 | 18.871,21 | 25,45 | 381 | 7,97 | 18.315.156,63 | 16,07 | 1,730% | 127,182 |
| Total : | 4.779 | 100,00 | 114.063.180,33 | 100,00 | 173 | 100,00 | 74.146,83 | 100,00 | 4.779 | 100,00 | 113.989.033,50 | 100,00 | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 1,805% | 160,203 |
| Media Simple / Average : | | | 23.867,58 | | | | 428,59 | | | | 23.852,07 | | 1,855% | 172,575 |
| Mínimo / Minimum : | | | 0,55 | | | | 2,48 | | | | 0,55 | | 1,726% | 25/06/1997 |
| Máximo / Maximum : | | | 113.755,87 | | | | 3.322,78 | | | | 113.755,87 | | 3,251% | 28/08/2007 |