

# GAT ICO-FTVPO 1 Fondo de Titulización Hipotecaria

## Cartera de Activos Titulizados / Portfolio of Securitised Assets

Situación de impagados: Clasificación por Primera Cuota Vencida y no Pagada / Current delinquency: Classification by First Overdue Instalment

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

Fecha / Date: 31/12/2017

Divisa / Currency: EUR

| Antigüedad<br>Aging                                      | Deuda Vencida<br>Overdue Debt |                 |                       |                |                 |               | Deuda Pendiente de Vencer<br>Outstanding Debt |               |                | Deuda total<br>Total Debt |               |                           | Garantía<br>Security | % Deuda/Tasación<br>% Loan to Value |                    |
|--|-------------------------------|-----------------|-----------------------|----------------|-----------------|---------------|---|---------------|----------------|---------------------------|---------------|---------------------------|----------------------|-------------------------------------|--------------------|
|  | Num.                          | Principal       | Intereses<br>Interest | Otros<br>Other | Total           | %             | Principal                                     | %             | Otros<br>Other | Principal                 | %             | Deuda total<br>Total Debt | V. Tasación<br>Value | s/Principal<br>o/Principal          | s/Total<br>o/Total |
| <b>Cedente Caixa Penedès / Originator Caixa Penedès</b>  |                               |                 |                       |                |                 |               |   |               |                |                           |               |                           |                      |                                     |                    |
| <b>Impagados / Delinquencies</b>                         |                               |                 |                       |                |                 |               |   |               |                |                           |               |                           |                      |                                     |                    |
| De > 0 a ≤ 1 Mes<br>Up to 1 month                        | 12                            | 2.797,11        | 438,45                | 0,00           | 3.235,56        | 33,84         | 192.271,28                                    | 79,00         | 0,00           | 195.068,39                | 77,43         | 195.506,84                | 848.090,51           | 23,0009                             | 23,0526            |
| De > 1 a ≤ 2 Meses<br>from > 1 to ≤ 2 months             | 1                             | 1.245,96        | 115,32                | 0,00           | 1.361,28        | 14,24         | 23.575,26                                     | 9,69          | 0,00           | 24.821,22                 | 9,85          | 24.936,54                 | 204.905,37           | 12,1135                             | 12,1698            |
| De > 3 a ≤ 6 Meses<br>from > 3 to ≤ 6 months             | 1                             | 1.169,67        | 122,17                | 0,00           | 1.291,84        | 13,51         | 12.243,53                                     | 5,03          | 0,00           | 13.413,20                 | 5,32          | 13.535,37                 | 99.910,45            | 13,4252                             | 13,5475            |
| De ≥ 12 a ≤ 18 Meses<br>from ≥ 12 to ≤ 18 months         | 1                             | 3.322,78        | 349,86                | 0,00           | 3.672,64        | 38,41         | 15.287,99                                     | 6,28          | 0,00           | 18.610,77                 | 7,39          | 18.960,63                 | 66.116,44            | 28,1485                             | 28,6776            |
| <b>Subtotal :</b>  | <b>15</b>                     | <b>8.535,52</b> | <b>1.025,80</b>       | <b>0,00</b>    | <b>9.561,32</b> | <b>100,00</b> | <b>243.378,06</b>                             | <b>100,00</b> | <b>0,00</b>    | <b>251.913,58</b>         | <b>100,00</b> | <b>252.939,38</b>         | <b>1.219.022,77</b>  | <b>20,6652</b>                      | <b>20,7494</b>     |
| <b>Dudosos (subjettivos) / Doubt debts (subjectives)</b> |                               |                 |                       |                |                 |               |   |               |                |                           |               |                           |                      |                                     |                    |
|  | 0                             | 0,00            | 0,00                  | 0,00           | 0,00            | 0,00          | 0,00  | 0,00          | 0,00           | 0,00                      | 0,00          | 0,00                      | 0,00                 | 0,0000                              | 0,0000             |
| <b>Subtotal :</b>  | <b>0</b>                      | <b>0,00</b>     | <b>0,00</b>           | <b>0,00</b>    | <b>0,00</b>     | <b>0,00</b>   | <b>0,00</b>                                   | <b>0,00</b>   | <b>0,00</b>    | <b>0,00</b>               | <b>0,00</b>   | <b>0,00</b>               | <b>0,00</b>          | <b>0,0000</b>                       | <b>0,0000</b>      |
| <b>Total :</b>   | <b>15</b>                     | <b>8.535,52</b> | <b>1.025,80</b>       | <b>0,00</b>    | <b>9.561,32</b> |               | <b>243.378,06</b>                             |               | <b>0,00</b>    | <b>251.913,58</b>         |               | <b>252.939,38</b>         | <b>1.219.022,77</b>  | <b>20,6652</b>                      | <b>20,7494</b>     |

# GAT ICO-FTVPO 1 Fondo de Titulización Hipotecaria

## Cartera de Activos Titulizados / Portfolio of Securitised Assets

Situación de impagados: Clasificación por Primera Cuota Vencida y no Pagada / Current delinquency: Classification by First Overdue Instalment

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

Fecha / Date: 31/12/2017

Divisa / Currency: EUR

| Antigüedad<br>Aging                                       | Deuda Vencida<br>Overdue Debt |                 |                       |                |                 |               | Deuda Pendiente de Vencer<br>Outstanding Debt |               |                | Deuda total<br>Total Debt |               |                           | Garantía<br>Security | % Deuda/Tasación<br>% Loan to Value |                    |
|---|-------------------------------|-----------------|-----------------------|----------------|-----------------|---------------|---|---------------|----------------|---------------------------|---------------|---------------------------|----------------------|-------------------------------------|--------------------|
|   | Num.                          | Principal       | Intereses<br>Interest | Otros<br>Other | Total           | %             | Principal                                     | %             | Otros<br>Other | Principal                 | %             | Deuda total<br>Total Debt | V. Tasación<br>Value | s/Principal<br>o/Principal          | s/Total<br>o/Total |
| <b>Cedente Caixa Terrassa / Originator Caixa Terrassa</b> |                               |                 |                       |                |                 |               |   |               |                |                           |               |                           |                      |                                     |                    |
| <b>Impagados / Delinquencies</b>                          |                               |                 |                       |                |                 |               |   |               |                |                           |               |                           |                      |                                     |                    |
| De > 0 a ≤ 1 Mes<br>Up to 1 month                         | 16                            | 3.617,61        | 178,41                | 0,00           | 3.796,02        | 40,34         | 275.194,65                                    | 69,78         | 0,00           | 278.812,26                | 69,19         | 278.990,67                | 2.241.006,36         | 12,4414                             | 12,4493            |
| De > 1 a ≤ 2 Meses<br>from > 1 to ≤ 2 months              | 2                             | 1.819,77        | 244,93                | 0,00           | 2.064,70        | 21,94         | 83.778,45                                     | 21,24         | 0,00           | 85.598,22                 | 21,24         | 85.843,15                 | 263.377,46           | 32,5002                             | 32,5932            |
| De > 6 a < 12 Meses<br>from > 6 to < 12 months            | 1                             | 3.112,72        | 436,00                | 0,00           | 3.548,72        | 37,71         | 35.424,25                                     | 8,98          | 0,00           | 38.536,97                 | 9,56          | 38.972,97                 | 193.216,97           | 19,9449                             | 20,1706            |
| <b>Subtotal :</b>   | <b>19</b>                     | <b>8.550,10</b> | <b>859,34</b>         | <b>0,00</b>    | <b>9.409,44</b> | <b>100,00</b> | <b>394.397,35</b>                             | <b>100,00</b> | <b>0,00</b>    | <b>402.947,45</b>         | <b>100,00</b> | <b>403.806,79</b>         | <b>2.697.600,79</b>  | <b>14,9373</b>                      | <b>14,9691</b>     |
| <b>Dudosos (subjettivos) / Doubt debts (subjectives)</b>  |                               |                 |                       |                |                 |               |   |               |                |                           |               |                           |                      |                                     |                    |
|   | 0                             | 0,00            | 0,00                  | 0,00           | 0,00            | 0,00          | 0,00  | 0,00          | 0,00           | 0,00                      | 0,00          | 0,00                      | 0,00                 |                                     |                    |
| <b>Subtotal :</b>   | <b>0</b>                      | <b>0,00</b>     | <b>0,00</b>           | <b>0,00</b>    | <b>0,00</b>     | <b>0,00</b>   | <b>0,00</b>                                   | <b>0,00</b>   | <b>0,00</b>    | <b>0,00</b>               | <b>0,00</b>   | <b>0,00</b>               | <b>0,00</b>          | <b>0,0000</b>                       | <b>0,0000</b>      |
| <b>Total :</b>  | <b>19</b>                     | <b>8.550,10</b> | <b>859,34</b>         | <b>0,00</b>    | <b>9.409,44</b> |               | <b>394.397,35</b>                             | <b>0,00</b>   |                | <b>402.947,45</b>         |               | <b>403.806,79</b>         | <b>2.697.600,79</b>  | <b>14,9373</b>                      | <b>14,9691</b>     |

# GAT ICO-FTVPO 1 Fondo de Titulización Hipotecaria

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Situación de impagados: Clasificación por Primera Cuota Vencida y no Pagada / Current delinquency: Classification by First Overdue Instalment

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

Fecha / Date: 31/12/2017

Divisa / Currency: EUR

| Antigüedad<br>Aging                                      | Deuda Vencida<br>Overdue Debt |                  |                       |                |                  |               | Deuda Pendiente de Vencer<br>Outstanding Debt |               |                | Deuda total<br>Total Debt |               |                           | Garantía<br>Security | % Deuda/Tasación<br>% Loan to Value |                    |
|--|-------------------------------|------------------|-----------------------|----------------|------------------|---------------|---|---------------|----------------|---------------------------|---------------|---------------------------|----------------------|-------------------------------------|--------------------|
|  | Num.                          | Principal        | Intereses<br>Interest | Otros<br>Other | Total            | %             | Principal                                     | %             | Otros<br>Other | Principal                 | %             | Deuda total<br>Total Debt | V. Tasación<br>Value | s/Principal<br>o/Principal          | s/Total<br>o/Total |
| <b>Cedente Caixa Manresa / Originator Caixa Manresa</b>  |                               |                  |                       |                |                  |               |   |               |                |                           |               |                           |                      |                                     |                    |
| <b>Impagados / Delinquencies</b>                         |                               |                  |                       |                |                  |               |   |               |                |                           |               |                           |                      |                                     |                    |
| De > 0 a ≤ 1 Mes<br>Up to 1 month                        | 21                            | 5.910,79         | 655,45                | 0,00           | 6.566,24         | 37,63         | 562.591,38                                    | 66,48         | 0,00           | 568.502,17                | 65,95         | 569.157,62                | 2.892.560,04         | 19,6539                             | 19,6766            |
| De > 1 a ≤ 2 Meses<br>from > 1 to ≤ 2 months             | 3                             | 1.483,39         | 155,85                | 0,00           | 1.639,24         | 9,39          | 104.764,74                                    | 12,38         | 0,00           | 106.248,13                | 12,33         | 106.403,98                | 431.165,18           | 24,6421                             | 24,6782            |
| De > 2 a ≤ 3 Meses<br>from > 2 to ≤ 3 months             | 1                             | 1.010,84         | 140,39                | 0,00           | 1.151,23         | 6,60          | 32.443,42                                     | 3,83          | 0,00           | 33.454,26                 | 3,88          | 33.594,65                 | 103.636,24           | 32,2805                             | 32,4159            |
| De > 3 a ≤ 6 Meses<br>from > 3 to ≤ 6 months             | 3                             | 4.178,38         | 427,17                | 0,00           | 4.605,55         | 26,40         | 126.587,51                                    | 14,96         | 0,00           | 130.765,89                | 15,17         | 131.193,06                | 192.938,63           | 67,7759                             | 67,9973            |
| De > 6 a < 12 Meses<br>from > 6 to < 12 months           | 1                             | 3.253,13         | 232,73                | 0,00           | 3.485,86         | 19,98         | 19.812,47                                     | 2,34          | 0,00           | 23.065,60                 | 2,68          | 23.298,33                 | 129.555,03           | 17,8037                             | 17,9833            |
| <b>Subtotal :</b>  | <b>29</b>                     | <b>15.836,53</b> | <b>1.611,59</b>       | <b>0,00</b>    | <b>17.448,12</b> | <b>100,00</b> | <b>846.199,52</b>                             | <b>100,00</b> | <b>0,00</b>    | <b>862.036,05</b>         | <b>100,00</b> | <b>863.647,64</b>         | <b>3.749.855,12</b>  | <b>22,9885</b>                      | <b>23,0315</b>     |
| <b>Dudosos (subjettivos) / Doubt debts (subjectives)</b> |                               |                  |                       |                |                  |               |   |               |                |                           |               |                           |                      |                                     |                    |
|  | 0                             | 0,00             | 0,00                  | 0,00           | 0,00             | 0,00          | 0,00  | 0,00          | 0,00           | 0,00                      | 0,00          | 0,00                      | 0,00                 | 0,0000                              | 0,0000             |
| <b>Subtotal :</b>  | <b>0</b>                      | <b>0,00</b>      | <b>0,00</b>           | <b>0,00</b>    | <b>0,00</b>      | <b>0,00</b>   | <b>0,00</b>                                   | <b>0,00</b>   | <b>0,00</b>    | <b>0,00</b>               | <b>0,00</b>   | <b>0,00</b>               | <b>0,00</b>          | <b>0,0000</b>                       | <b>0,0000</b>      |
| <b>Total :</b>   | <b>29</b>                     | <b>15.836,53</b> | <b>1.611,59</b>       | <b>0,00</b>    | <b>17.448,12</b> |               | <b>846.199,52</b>                             |               | <b>0,00</b>    | <b>862.036,05</b>         |               | <b>863.647,64</b>         | <b>3.749.855,12</b>  | <b>22,9885</b>                      | <b>23,0315</b>     |

# GAT ICO-FTVPO 1 Fondo de Titulización Hipotecaria

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Situación de impagados: Clasificación por Primera Cuota Vencida y no Pagada / Current delinquency: Classification by First Overdue Instalment

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

Fecha / Date: 31/12/2017

Divisa / Currency: EUR

| Antigüedad<br>Aging                                       | Deuda Vencida<br>Overdue Debt |                  |                       |                 |                  |               | Deuda Pendiente de Vencer<br>Outstanding Debt |               |                | Deuda total<br>Total Debt |               |                           | Garantía<br>Security | % Deuda/Tasación<br>% Loan to Value |                    |  |
|---|-------------------------------|------------------|-----------------------|-----------------|------------------|---------------|---|---------------|----------------|---------------------------|---------------|---------------------------|----------------------|-------------------------------------|--------------------|--|
|   | Num.                          | Principal        | Intereses<br>Interest | Otros<br>Other  | Total            | %             | Principal                                     | %             | Otros<br>Other | Principal                 | %             | Deuda total<br>Total Debt | V. Tasación<br>Value | s/Principal<br>o/Principal          | s/Total<br>o/Total |  |
| <b>Cedente CatalunyaCaixa / Originator CatalunyaCaixa</b> |                               |                  |                       |                 |                  |               |   |               |                |                           |               |                           |                      |                                     |                    |  |
| <b>Impagados / Delinquencies</b>                          |                               |                  |                       |                 |                  |               |   |               |                |                           |               |                           |                      |                                     |                    |  |
| De > 0 a ≤ 1 Mes<br>Up to 1 month                         | 86                            | 19.589,80        | 2.065,09              | 1.292,65        | 22.947,54        | 48,45         | 2.353.086,94                                  | 77,00         | 0,00           | 2.372.676,74              | 76,61         | 2.376.034,48              | 10.006.016,47        | 23,7125                             | 23,7461            |  |
| De > 1 a ≤ 2 Meses<br>from > 1 to ≤ 2 months              | 16                            | 7.972,39         | 754,55                | 0,00            | 8.726,94         | 18,43         | 387.069,88                                    | 12,67         | 0,00           | 395.042,27                | 12,76         | 395.796,82                | 1.913.855,75         | 20,6412                             | 20,6806            |  |
| De > 2 a ≤ 3 Meses<br>from > 2 to ≤ 3 months              | 4                             | 3.832,31         | 550,24                | 0,00            | 4.382,55         | 9,25          | 127.251,64                                    | 4,16          | 0,00           | 131.083,95                | 4,23          | 131.634,19                | 411.903,73           | 31,8239                             | 31,9575            |  |
| De > 3 a ≤ 6 Meses<br>from > 3 to ≤ 6 months              | 3                             | 5.118,44         | 344,45                | 0,00            | 5.462,89         | 11,53         | 117.198,11                                    | 3,84          | 0,00           | 122.316,55                | 3,95          | 122.661,00                | 386.091,37           | 31,6807                             | 31,7699            |  |
| De > 6 a < 12 Meses<br>from > 6 to < 12 months            | 2                             | 2.816,54         | 925,29                | 0,00            | 3.741,83         | 7,90          | 60.585,37                                     | 1,98          | 0,00           | 63.401,91                 | 2,05          | 64.327,20                 | 149.890,65           | 42,2988                             | 42,9161            |  |
| De ≥ 12 a ≤ 18 Meses<br>from ≥ 12 to ≤ 18 months          | 1                             | 1.895,20         | 202,52                | 0,00            | 2.097,72         | 4,43          | 10.734,95                                     | 0,35          | 0,00           | 12.630,15                 | 0,41          | 12.832,67                 | 55.263,24            | 22,8545                             | 23,2210            |  |
| <b>Subtotal :</b>   | <b>112</b>                    | <b>41.224,68</b> | <b>4.842,14</b>       | <b>1.292,65</b> | <b>47.359,47</b> | <b>100,00</b> | <b>3.055.926,89</b>                           | <b>100,00</b> | <b>0,00</b>    | <b>3.097.151,57</b>       | <b>100,00</b> | <b>3.103.286,36</b>       | <b>12.923.021,21</b> | <b>23,9662</b>                      | <b>24,0136</b>     |  |
| <b>Dudosos (subjettivos) / Doubt debts (subjectives)</b>  |                               |                  |                       |                 |                  |               |   |               |                |                           |               |                           |                      |                                     |                    |  |
|   | 0                             | 0,00             | 0,00                  | 0,00            | 0,00             | 0,00          | 0,00  | 0,00          | 0,00           | 0,00                      | 0,00          | 0,00                      | 0,00                 | 0,0000                              | 0,0000             |  |
| <b>Subtotal :</b>   | <b>0</b>                      | <b>0,00</b>      | <b>0,00</b>           | <b>0,00</b>     | <b>0,00</b>      | <b>0,00</b>   | <b>0,00</b>                                   | <b>0,00</b>   | <b>0,00</b>    | <b>0,00</b>               | <b>0,00</b>   | <b>0,00</b>               | <b>0,00</b>          | <b>0,0000</b>                       | <b>0,0000</b>      |  |
| <b>Total :</b>  | <b>112</b>                    | <b>41.224,68</b> | <b>4.842,14</b>       | <b>1.292,65</b> | <b>47.359,47</b> |               | <b>3.055.926,89</b>                           |               | <b>0,00</b>    | <b>3.097.151,57</b>       |               | <b>3.103.286,36</b>       | <b>12.923.021,21</b> | <b>23,9662</b>                      | <b>24,0136</b>     |  |