GAT ICO-FTVPO 1 Fondo de Titulización Hipotecaria

Brief report

Date: 03/31/2023
Currency: EUR

Constitution date
06/19/2009

VAT Reg. no.
V65102576

Management Company
Europea de Titulización, S.G.F.T

Originator
BBVA
Banco Sabadell

Servicer
BBVA
Banco Sabadell

Lead Managers
Caixa Catalunya
Caixa Manresa
Caixa Penedès
Caixa Terrasa
Calyon

Bond Paying Agent
Société Générale

Market
AIAF Mercado de Renta Fija

Register of Book Securities
Iberclear

Treasury Account
Société Générale

Swap
Cecabank

Assets Custodian
BBVA
Banco Sabadell

Fund Auditor
KPMG Auditores

Start-up Loan
BBVA
Banco Sabadell

Issued securities: Asset-Backed Bonds

Bonds issue

Series ISIN Code	Issue date Nº bonds	Principal outstanding (Bond Unit / Series Total / %Factor) Current	 Original	Interest type Reference rate and margin Payment Date	Interest Rate Next coupon	Redemption Final maturity (legal)	 Next	Rating Fitch / Moody's Current	 Original
Series AG ES0341068007	06/19/2009 3,316	595.48 1,974,611.68 0.60%	100,000.00 331,600,000.00	Floating 3-M Euribor+0.500% 20.Mar/Jun/Sep/Dec	3.1460% 06/20/2023 4.735489 Gross 3.835746 Net	06/20/2036 Quarterly 20.Mar/Jun/Sep/Dec	"Pass-Through" Secuential	AAAsf Aa1 (sf)	AAA Aaa
Series B (CA) ES0341068015	06/19/2009 98	100,000.00 9,800,000.00 100.00%	100,000.00 9,800,000.00	Floating 3-M Euribor+0.800% 20.Mar/Jun/Sep/Dec	3.4460% 06/20/2023 871.072222 Gross 705.568500 Net	06/20/2036 Quarterly 20.Mar/Jun/Sep/Dec	"Pass-Through" Secuential	AAAsf Aa1 (sf)	A A2
Series B (CM) ES0341068023	06/19/2009 33	75,267.36 2,483,822.88 75.27%	100,000.00 3,300,000.00	Floating 3-M Euribor+0.800% 20.Mar/Jun/Sep/Dec	3.4460% 06/20/2023 655.633065 Gross 531.062783 Net	06/20/2036 Quarterly 20.Mar/Jun/Sep/Dec	"Pass-Through" Secuential	AAAsf Aa1 (sf)	A A2
Series B (CP) ES0341068031	06/19/2009 27		100,000.00 2,700,000.00	Floating 3-M Euribor+0.800% 20.Mar/Jun/Sep/Dec	06/20/2023	06/20/2036 Quarterly 20.Mar/Jun/Sep/Dec	"Pass-Through" Secuential	AAAsf Aa1 (sf)	A A2
Series B (CT) ES0341068049	06/19/2009 20		100,000.00 2,000,000.00	Floating 3-M Euribor+0.800% 20.Mar/Jun/Sep/Dec	06/20/2023	06/20/2036 Quarterly 20.Mar/Jun/Sep/Dec	"Pass-Through" Secuential	AAAsf Aa1 (sf)	A A2
Series C (CA) ES0341068056	06/19/2009 32	100,000.00 3,200,000.00 100.00%	100,000.00 3,200,000.00	Floating 3-M Euribor+2.000% 20.Mar/Jun/Sep/Dec	4.6460% 06/20/2023 1,174.405556 Gross 951.268500 Net	06/20/2036 Quarterly 20.Mar/Jun/Sep/Dec	"Pass-Through" Secuential	Asf Aa1 (sf)	BBB Ba2
Series C (CM) ES0341068064	06/19/2009 23	100,000.00 2,300,000.00 100.00%	100,000.00 2,300,000.00	Floating 3-M Euribor+2.000% 20.Mar/Jun/Sep/Dec	4.6460% 06/20/2023 1,174.405556 Gross 951.268500 Net	06/20/2036 Quarterly 20.Mar/Jun/Sep/Dec	"Pass-Through" Secuential	Asf Aa1 (sf)	BBB Ba2
Series C (CP) ES0341068072	06/19/2009 15	86,968.42 1,304,526.30 86.97%	100,000.00 1,500,000.00	Floating 3-M Euribor+2.000% 20.Mar/Jun/Sep/Dec	4.6460% 06/20/2023 1,021.361956 Gross 827.303184 Net	06/20/2036 Quarterly 20.Mar/Jun/Sep/Dec	"Pass-Through" Secuential	Asf Aa1 (sf)	BBB Ba2
Series C (CT) ES0341068080	06/19/2009 15	94,385.29 1,415,779.35 94.39%	100,000.00 1,500,000.00	Floating 3-M Euribor+2.000% 20.Mar/Jun/Sep/Dec	4.6460% 06/20/2023 1,108.466089 Gross 897.857532 Net	06/20/2036 Quarterly 20.Mar/Jun/Sep/Dec	"Pass-Through" Secuential	Asf Aa1 (sf)	BBB Ba2
Series D (CA) ES0341068098	06/19/2009 61	51,936.20 3,168,108.20 51.94%	100,000.00 6,100,000.00	Floating 3-M Euribor+5.000% 20.Mar/Jun/Sep/Dec	7.6460% 06/20/2023 1,003.791135 Gross 813.070819 Net	06/20/2036 Quarterly 20.Mar/Jun/Sep/Dec	Due to Cash Reserve reduction	n.c. Caa3 (sf)	n.c. C
Series D (CM) ES0341068106	06/19/2009 25	86,926.49 2,173,162.25 86.93%	100,000.00 2,500,000.00	Floating 3-M Euribor+5.000% 20.Mar/Jun/Sep/Dec	7.6460% 06/20/2023 1,680.062077 Gross 1,360.850282 Net	06/20/2036 Quarterly 20.Mar/Jun/Sep/Dec	Due to Cash Reserve reduction	n.c. Caa3 (sf)	n.c. C
Series D (CP) ES0341068114	06/19/2009 16	56,200.51 899,208.16 56.20%	100,000.00 1,600,000.00	Floating 3-M Euribor+5.000% 20.Mar/Jun/Sep/Dec	7.6460% 06/20/2023 1,086.209113 Gross 879.829382 Net	06/20/2036 Quarterly 20.Mar/Jun/Sep/Dec	Due to Cash Reserve reduction	n.c. Caa3 (sf)	n.c. C
Series D (CT) ES0341068122	06/19/2009 14	72,914.96 1,020,809.44 72.91%	100,000.00 1,400,000.00	Floating 3-M Euribor+5.000% 20.Mar/Jun/Sep/Dec	7.6460% 06/20/2023 1,409.255788 Gross 1,141.497188 Net	06/20/2036 Quarterly 20.Mar/Jun/Sep/Dec	Due to Cash Reserve reduction	n.c. Caa3 (sf)	n.c. C
Total		29,740,028.26	369.500.000,00						

Additional information
Europea de Titulización: C/Jorge Juan 68 - 28009 Madrid www.edt-sg.com info@edt-sg.com
Official register CNMV: C/ Edison, 4 - 28006 Madrid +34 91 585 15 00 www.cnmv.com

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KPMG Auditores

Start-up Loan
BBVA
Banco Sabadell

Estimated average life (in years) and maturity according to different hypothesis of constant prepayment rates (CPR) as of the last Payment Date

			% Monthly CPR (SMM)	0,08	0,17	0,25	0,34	0,42	0,51	0,60	0,69
			% Annual equivalent CPR	1,00	2,00	3,00	4,00	5,00	6,00	7,00	8,00
Series AG	With optional redemption *	Average life	Years	0.25	0.25	0.25	0.25	0.25	0.25	0.25	0.25
			Date	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023
		Final Maturity	Years	0.25	0.25	0.25	0.25	0.25	0.25	0.25	0.25
			Date	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023
	Without optional redemption *	Average life	Years	0.27	0.27	0.27	0.27	0.27	0.27	0.27	0.27
			Date	06/26/2023	06/26/2023	06/26/2023	06/26/2023	06/26/2023	06/26/2023	06/26/2023	06/26/2023
		Final Maturity	Years	0.50	0.50	0.50	0.50	0.50	0.50	0.50	0.50
			Date	09/20/2023	09/20/2023	09/20/2023	09/20/2023	09/20/2023	09/20/2023	09/20/2023	09/20/2023
Series B (CA)	With optional redemption *	Average life	Years	0.25	0.25	0.25	0.25	0.25	0.25	0.25	0.25
			Date	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023
		Final Maturity	Years	0.25	0.25	0.25	0.25	0.25	0.25	0.25	0.25
			Date	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023
	Without optional redemption *	Average life	Years	1.39	1.39	1.39	1.39	1.39	1.39	1.39	1.39
			Date	08/07/2024	08/07/2024	08/07/2024	08/07/2024	08/07/2024	08/07/2024	08/07/2024	08/07/2024
		Final Maturity	Years	2.76	2.76	2.76	2.76	2.76	2.76	2.76	2.76
			Date	12/20/2025	12/20/2025	12/20/2025	12/20/2025	12/20/2025	12/20/2025	12/20/2025	12/20/2025
Series B (CM)	With optional redemption *	Average life	Years	0.25	0.25	0.25	0.25	0.25	0.25	0.25	0.25
			Date	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023
		Final Maturity	Years	0.25	0.25	0.25	0.25	0.25	0.25	0.25	0.25
			Date	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023
	Without optional redemption *	Average life	Years	0.86	0.86	0.86	0.86	0.86	0.86	0.86	0.86
			Date	01/26/2024	01/26/2024	01/26/2024	01/26/2024	01/26/2024	01/26/2024	01/26/2024	01/26/2024
		Final Maturity	Years	1.76	1.76	1.76	1.76	1.76	1.76	1.76	1.76
			Date	12/20/2024	12/20/2024	12/20/2024	12/20/2024	12/20/2024	12/20/2024	12/20/2024	12/20/2024
Series C (CA)	With optional redemption *	Average life	Years	0.25	0.25	0.25	0.25	0.25	0.25	0.25	0.25
			Date	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023
		Final Maturity	Years	0.25	0.25	0.25	0.25	0.25	0.25	0.25	0.25
			Date	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023
	Without optional redemption *	Average life	Years	4.67	4.67	4.67	4.67	4.67	4.67	4.67	4.67
			Date	11/17/2027	11/17/2027	11/17/2027	11/17/2027	11/17/2027	11/17/2027	11/17/2027	11/17/2027
		Final Maturity	Years	9.26	9.26	9.26	9.26	9.26	9.26	9.26	9.26
			Date	06/20/2032	06/20/2032	06/20/2032	06/20/2032	06/20/2032	06/20/2032	06/20/2032	06/20/2032
Series C (CM)	With optional redemption *	Average life	Years	0.25	0.25	0.25	0.25	0.25	0.25	0.25	0.25
			Date	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023
		Final Maturity	Years	0.25	0.25	0.25	0.25	0.25	0.25	0.25	0.25
			Date	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023
	Without optional redemption *	Average life	Years	3.72	3.72	3.72	3.72	3.72	3.72	3.72	3.72
			Date	12/08/2026	12/08/2026	12/08/2026	12/08/2026	12/08/2026	12/08/2026	12/08/2026	12/08/2026
		Final Maturity	Years	9.26	9.26	9.26	9.26	9.26	9.26	9.26	9.26
			Date	06/20/2032	06/20/2032	06/20/2032	06/20/2032	06/20/2032	06/20/2032	06/20/2032	06/20/2032
Series C (CP)	With optional redemption *	Average life	Years	0.25	0.25	0.25	0.25	0.25	0.25	0.25	0.25
			Date	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023
		Final Maturity	Years	0.25	0.25	0.25	0.25	0.25	0.25	0.25	0.25
			Date	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023
	Without optional redemption *	Average life	Years	1.71	1.71	1.71	1.71	1.71	1.71	1.71	1.71
			Date	12/03/2024	12/03/2024	12/03/2024	12/03/2024	12/03/2024	12/03/2024	12/03/2024	12/03/2024
		Final Maturity	Years	9.26	9.26	9.26	9.26	9.26	9.26	9.26	9.26
			Date	06/20/2032	06/20/2032	06/20/2032	06/20/2032	06/20/2032	06/20/2032	06/20/2032	06/20/2032
Series C (CT)	With optional redemption *	Average life	Years	0.25	0.25	0.25	0.25	0.25	0.25	0.25	0.25
			Date	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023
		Final Maturity	Years	0.25	0.25	0.25	0.25	0.25	0.25	0.25	0.25
			Date	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023
	Without optional redemption *	Average life	Years	1.79	1.79	1.79	1.79	1.79	1.79	1.79	1.79
			Date	01/01/2025	01/01/2025	01/01/2025	01/01/2025	01/01/2025	01/01/2025	01/01/2025	01/01/2025
		Final Maturity	Years	9.26	9.26	9.26	9.26	9.26	9.26	9.26	9.26
			Date	06/20/2032	06/20/2032	06/20/2032	06/20/2032	06/20/2032	06/20/2032	06/20/2032	06/20/2032
Series D (CA)	With optional redemption *	Average life	Years	0.25	0.25	0.25	0.25	0.25	0.25	0.25	0.25
			Date	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023
		Final Maturity	Years	0.25	0.25	0.25	0.25	0.25	0.25	0.25	0.25
			Date	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023
	Without optional redemption *	Average life	Years	9.26	9.26	9.26	9.26	9.26	9.26	9.26	9.26
			Date	06/20/2032	06/20/2032	06/20/2032	06/20/2032	06/20/2032	06/20/2032	06/20/2032	06/20/2032
		Final Maturity	Years	9.26	9.26	9.26	9.26	9.26	9.26	9.26	9.26
			Date	06/20/2032	06/20/2032	06/20/2032	06/20/2032	06/20/2032	06/20/2032	06/20/2032	06/20/2032
Series D (CM)	With optional redemption *	Average life	Years	0.25	0.25	0.25	0.25	0.25	0.25	0.25	0.25
			Date	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023
		Final Maturity	Years	0.25	0.25	0.25	0.25	0.25	0.25	0.25	0.25
			Date	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023
	Without optional redemption *	Average life	Years	9.26	9.26	9.26	9.26	9.26	9.26	9.26	9.26
			Date	06/20/2032	06/20/2032	06/20/2032	06/20/2032	06/20/2032	06/20/2032	06/20/2032	06/20/2032
		Final Maturity	Years	9.26	9.26	9.26	9.26	9.26	9.26	9.26	9.26
			Date	06/20/2032	06/20/2032	06/20/2032	06/20/2032	06/20/2032	06/20/2032	06/20/2032	06/20/2032
Series D (CP)	With optional redemption *	Average life	Years	0.25	0.25	0.25	0.25	0.25	0.25	0.25	0.25
			Date	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023
		Final Maturity	Years	0.25	0.25	0.25	0.25	0.25	0.25	0.25	0.25
			Date	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023
	Without optional redemption *	Average life	Years	9.26	9.26	9.26	9.26	9.26	9.26	9.26	9.26
			Date	06/20/2032	06/20/2032	06/20/2032	06/20/2032	06/20/2032	06/20/2032	06/20/2032	06/20/2032
		Final Maturity	Years	9.26	9.26	9.26	9.26	9.26	9.26	9.26	9.26
			Date	06/20/2032	06/20/2032	06/20/2032	06/20/2032	06/20/2032	06/20/2032	06/20/2032	06/20/2032
Series D (CT)	With optional redemption *	Average life	Years	0.25	0.25	0.25	0.25	0.25	0.25	0.25	0.25
			Date	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023
		Final Maturity	Years	0.25	0.25	0.25	0.25	0.25	0.25	0.25	0.25
			Date	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023	06/20/2023
	Without optional redemption *	Average life	Years	9.26	9.26	9.26	9.26	9.26	9.26	9.26	9.26
			Date	06/20/2032	06/20/2032	06/20/2032	06/20/2032	06/20/2032	06/20/2032	06/20/2032	06/20/2032
		Final Maturity	Years	9.26	9.26	9.26	9.26	9.26	9.26	9.26	9.26
			Date	06/20/2032	06/20/2032	06/20/2032	06/20/2032	06/20/2032	06/20/2032	06/20/2032	06/20/2032

* Optional clean up call when the amount of the outstanding balance of the securitised assets is less than 10 per 100 of the initial outstanding balance.
Hypothesis of delinquency and default assumptions of the securitised assets: 0%

Credit enhancement and financial operations

Credit enhancement (CE)

	Current			At issue date		
			% CE			% CE
Series AG	6.64%	1,974,611.68	120.01%	89.74%	331,600,000.00	10.59%
Series B (CA)	32.95%	9,800,000.00	41.74%	2.65%	9,800,000.00	4.74%
Series B (CM)	8.35%	2,483,822.88	88.26%	0.89%	3,300,000.00	7.25%
Series B (CP)	0.00%	0.00	161.32%	0.73%	2,700,000.00	5.67%
Series B (CT)	0.00%	0.00	149.44%	0.54%	2,000,000.00	7.11%
Series C (CA)	10.76%	3,200,000.00	20.37%	0.87%	3,200,000.00	3.11%
Series C (CM)	7.73%	2,300,000.00	40.18%	0.62%	2,300,000.00	3.78%
Series C (CP)	4.39%	1,304,526.30	61.32%	0.41%	1,500,000.00	2.93%
Series C (CT)	4.76%	1,415,779.35	49.44%	0.41%	1,500,000.00	3.43%
Series D (CA)	10.65%	3,168,108.20	0.00%	1.65%	6,100,000.00	0.00%
Series D (CM)	7.31%	2,173,162.25	0.00%	0.68%	2,500,000.00	0.00%
Series D (CP)	3.02%	899,208.16	0.00%	0.43%	1,600,000.00	0.00%
Series D (CT)	3.43%	1,020,809.44	0.00%	0.38%	1,400,000.00	0.00%
Issue of Bonds		29,740,028.26			369,500,000.00	
Reserve Fund	28.79%	6,472,166.70		3.24%	11,600,000.00	

Other finantial operations (current)

Assets		Balance	Interest
Treasury Account		7,122,937.93	2.388%
Servicer ppal collect not yet credited		34,054.23	
Servicer ints collect not yet credited		1,431.81	
Liabilities	**Available**	**Balance**	**Interest**
Start-up Loan		1,727,737.56	2.558%

Europea de Titulización publishes this report to supplement the information laid down in the Offering Circular for the Bond Issue by this Securitisation Fund.
Only the information communicated by Europea de Titulización, in pursuance of the provisions of the Offering Circular, shall be considered for third-party publicity and dissemination purposes.

Additional information
Europea de Titulización: C/Jorge Juan 68 - 28009 Madrid www.edt-sg.com info@edt-sg.com
Official register CNMV: C/ Edison, 4 - 28006 Madrid ☎ +34 91 585 15 00 www.cnmv.com

GAT ICO-FTVPO 1 Fondo de Titulización Hipotecaria

Brief report

Date: 03/31/2023
Currency: EUR

Constitution date
06/19/2009

VAT Reg. no.
V65102576

Management Company
Europea de Titulización, S.G.F.T

Originator
BBVA
Banco Sabadell

Servicer
BBVA
Banco Sabadell

Lead Managers
Caixa Catalunya
Caixa Manresa
Caixa Penedès
Caixa Terrasa
Calyon

Bond Paying Agent
Société Générale

Market
AIAF Mercado de Renta Fija

Register of Book Securities
Iberclear

Treasury Account
Société Générale

Swap
Cecabank

Assets Custodian
BBVA
Banco Sabadell

Fund Auditor
KPMG Auditores

Start-up Loan
BBVA
Banco Sabadell

Collateral: Residential mortgage loans (MCs)

General

	Current	At constitution date
Count	2,175	7,767
Principal		
Principal outstanding	21,826,481.38	357,900,194.81
Average loan	10,035.16	46,079.59
Minimum	0.25	2,077.27
Maximum	74,598.29	562,528.17
Interest rate		
Weighted average (wac)	1.36%	4.29%
Minimum	1.31%	2.97%
Maximum	2.57%	5.01%
Final maturity		
Weighted average (WARM) (months)	48	173
Minimum	04/01/2023	01/10/2010
Maximum	11/22/2032	04/27/2033
Index (principal outstanding distribution)		
Housing Plan 1992-1995	0.00%	1.99%
Housing Plan 1996-1999	2.51%	6.54%
Housing Plan 1998-2001	1.34%	30.59%
Housing Plan 2002-2005	76.62%	56.78%
Housing Plan 2005-2008	19.53%	4.09%

LTV Distribution

	Current		At constitution date	
	% Pool	% LTV	% Pool	% LTV
0.01 - 10%	36.82	5.74	0.19	8.13
10.01 - 20%	30.33	14.14	2.05	15.86
20.01 - 30%	15.82	23.64	4.59	25.80
30.01 - 40%	5.98	35.38	5.32	35.31
40.01 - 50%	9.05	46.86	9.34	45.36
50.01 - 60%	1.63	53.71	25.01	56.29
60.01 - 70%	0.37	60.69	35.17	64.54
70.01 - 80%			18.33	73.13
Weighted average (WALTV)		17.60		57.83
Minimum		0.00		3.43
Maximum		61.09		78.36

Prepayments

	Current month	Last 3 months	Last 6 months	Last 12 months	Historical
Single month. mort. (SMM)	0.41%	0.48%	0.45%	0.41%	0.36%
Annual Percentage Rate (CPR)	4.85%	5.57%	5.31%	4.82%	4.22%

Geographic distribution

	Current	At constitution date
Andalucia	7.23%	3.04%
Aragon		0.10%
Balearic Islands	0.98%	0.88%
Castilla-La Mancha	1.27%	0.69%
Castilla-Leon	0.09%	0.10%
Catalonia	74.15%	76.51%
Extremadura	4.05%	6.11%
Galicia	2.46%	1.56%
La Rioja	1.22%	0.89%
Madrid	6.38%	5.70%
Murcia		0.35%
Valencia	2.16%	4.06%

Current delinquency

Aging	Assets	Overdue debt					Outstanding debt	Total debt		% Total debt / Appraisal Value
		Principal	Interest	Other	Total	%			%	
Delinquencies										
Up to 1 month	78	18,178.15	521.75	0.00	18,699.90	8.17	889,670.07	908,369.97	71.78	10.03
from > 1 to = 2 months	8	4,063.56	86.29	0.00	4,149.85	1.81	47,135.84	51,285.69	4.05	5.13
from > 2 to = 3 months	3	3,141.60	109.02	0.00	3,250.62	1.42	38,629.27	41,879.89	3.31	14.18
from > 3 to = 6 months	5	6,250.49	5.85	0.00	6,256.34	2.73	2,374.33	8,630.67	0.68	1.11
from > 6 to < 12 months	2	6,401.00	169.27	0.00	6,570.27	2.87	17,549.73	24,120.00	1.91	10.76
from = 12 to = 18 months	1	1,615.76	7.24	0.00	1,623.00	0.71	0.00	1,623.00	0.13	1.54
from > 18 to < 24 months	2	13,615.10	220.91	0.00	13,836.01	6.04	5,589.42	19,425.43	1.54	6.58
from ≥ 2 years	12	165,911.05	8,612.83	0.00	174,523.88	76.24	35,562.64	210,086.52	16.60	14.82
Subtotal	111	219,176.71	9,733.16	0.00	228,909.87	100.00	1,036,511.30	1,265,421.17	100.00	9.61
Defaulted, out of the pool										
Delinquencies ≥ 12 m	10	274,656.44	1,585.64	680.83	276,922.91	100.00	0.00	276,922.91	100.00	
Subtotal	10	274,656.44	1,585.64	680.83	276,922.91	100.00	0.00	276,922.91	100.00	0.00
Total	121	493,833.15	11,318.80	680.83	505,832.78		1,036,511.30	1,542,344.08		

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