

GAT ICO-FTVPO 1 Fondo de Titulización Hipotecaria

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

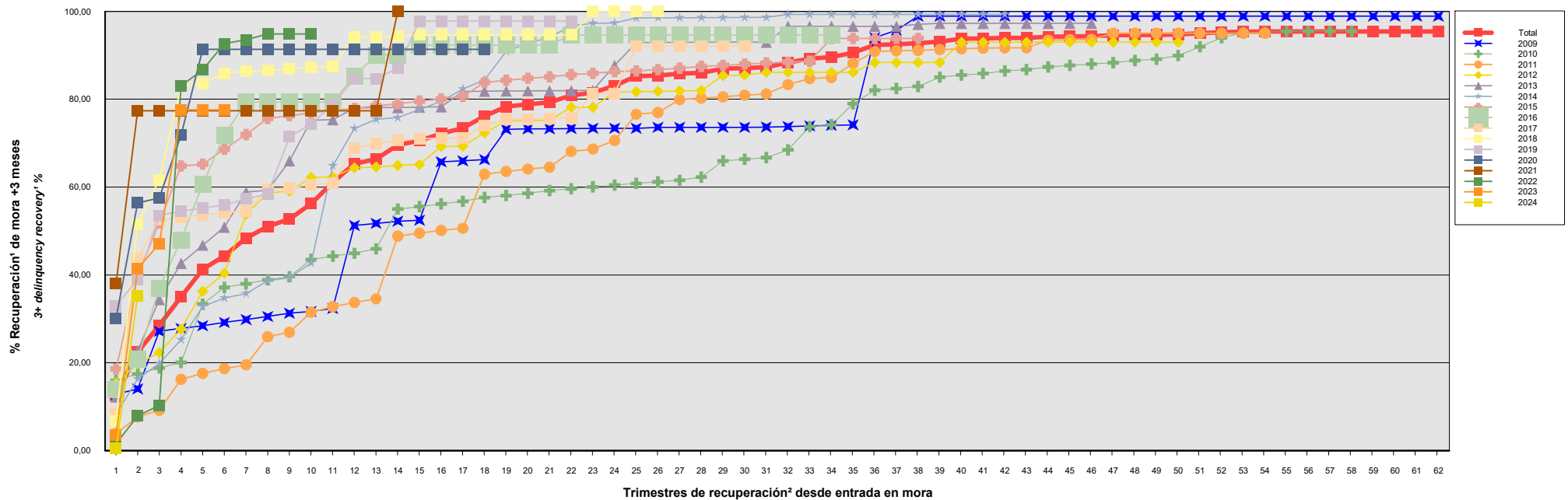
Delinquency analysis: 3+ months delinquency recovery¹ rate (years after delinquency occurs) - Detailed by quarters of occurrence²

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

Fecha / Date: 30/06/2024

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.

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Post-delinquency recovery quarters²

Entrada en mora Delinquency	Total	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
Σ Saldo Vivo Activos entrada mora (Ppal.Miles €) Outstanding Balance of Assets upon delinquency (€ Thou. Principal) Σ	10.802,816	440,912	1.310,222	1.259,800	1.506,634	1.463,812	2.150,249	672,395	579,323	488,234	205,193	215,268	247,182	92,921	31,460	53,820	85,391
Nº Activos / Nº. of Assets	286	7	27	25	34	36	45	17	20	16	8	14	11	7	4	9	6
1	12,51%	12,87%	15,96%	3,92%	15,42%	12,21%	8,36%	18,62%	13,99%	8,49%	6,73%	32,97%	30,09%	38,09%	1,58%	3,50%	0,55%
2	22,47%	14,07%	17,47%	7,67%	19,73%	22,74%	16,28%	40,04%	20,87%	43,79%	51,61%	38,95%	56,41%	77,40%	7,92%	41,44%	35,25%
3	28,54%	27,18%	18,83%	9,19%	22,32%	34,42%	19,84%	51,86%	36,97%	52,55%	61,68%	53,55%	57,51%	77,40%	10,33%	47,09%	
4	35,01%	27,84%	20,08%	16,23%	27,68%	42,62%	25,26%	64,81%	48,00%	53,11%	82,97%	54,47%	71,83%	77,40%	83,07%	77,58%	
5	41,29%	28,43%	33,35%	17,61%	36,26%	46,78%	32,81%	65,22%	60,65%	53,69%	83,59%	55,27%	91,34%	77,40%	86,68%	77,58%	
6	44,32%	29,19%	37,17%	18,66%	40,41%	50,86%	34,72%	68,62%	71,84%	54,14%	85,95%	55,89%	91,34%	77,40%	92,66%	77,58%	
7	48,38%	29,85%	38,00%	19,54%	53,78%	58,85%	35,76%	71,96%	79,34%	54,57%	86,35%	57,32%	91,34%	77,40%	93,55%		
8	51,06%	30,54%	38,90%	25,94%	58,66%	59,28%	38,67%	75,63%	79,35%	59,52%	86,55%	58,43%	91,34%	77,40%	94,86%		
9	52,72%	31,30%	39,61%	26,95%	59,12%	65,99%	39,36%	76,27%	79,35%	59,79%	86,90%	71,48%	91,34%	77,40%	94,86%		
10	56,24%	31,71%	43,52%	31,52%	62,20%	75,22%	42,74%	76,90%	79,35%	60,51%	87,22%	74,42%	91,34%	77,40%	94,86%		
11	61,09%	32,37%	44,27%	32,79%	62,33%	75,35%	64,87%	77,48%	79,35%	60,98%	87,53%	78,71%	91,34%	77,40%			
12	65,33%	51,26%	44,92%	33,73%	64,41%	78,00%	73,34%	77,87%	85,21%	68,84%	94,16%	84,69%	91,34%	77,40%			
13	66,37%	51,74%	45,94%	34,55%	64,57%	78,08%	75,45%	78,52%	90,12%	69,93%	94,26%	84,69%	91,34%	77,40%			

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	Total	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
14	69,57%	52,23%	55,01%	48,85%	64,90%	78,09%	75,79%	78,93%	90,12%	70,61%	94,37%	87,07%	91,34%	100,00%			
15	70,54%	52,46%	55,57%	49,51%	65,11%	78,20%	77,66%	79,56%	92,31%	71,01%	94,63%	97,79%	91,34%				
16	72,21%	65,75%	56,17%	50,12%	69,24%	78,26%	79,50%	80,07%	92,31%	71,09%	94,63%	97,79%	91,34%				
17	73,45%	65,98%	56,77%	50,62%	69,33%	81,77%	82,36%	80,64%	92,31%	71,16%	94,63%	97,79%	91,34%				
18	76,15%	66,25%	57,63%	62,95%	72,37%	81,81%	84,35%	83,80%	92,31%	73,97%	94,63%	97,79%	91,34%				
19	78,33%	73,13%	58,07%	63,55%	75,05%	81,86%	90,90%	84,31%	92,31%	75,40%	94,63%	97,79%					
20	78,87%	73,23%	58,57%	64,10%	75,11%	81,91%	92,72%	84,79%	92,31%	75,49%	94,63%	97,79%					
21	79,32%	73,28%	59,20%	64,53%	75,22%	81,95%	94,07%	85,10%	92,31%	75,64%	94,63%	97,79%					
22	80,89%	73,33%	59,62%	68,14%	78,18%	81,97%	96,71%	85,59%	94,61%	75,70%	94,63%	97,79%					
23	81,50%	73,39%	60,04%	68,66%	78,18%	82,03%	97,30%	85,90%	94,61%	81,25%	100,00%						
24	83,07%	73,39%	60,48%	70,63%	81,59%	87,70%	97,35%	86,30%	94,61%	81,31%	100,00%						
25	85,25%	73,39%	60,84%	76,56%	81,70%	92,87%	98,51%	86,45%	94,61%	92,11%	100,00%						
26	85,39%	73,60%	61,19%	77,00%	81,80%	92,92%	98,52%	86,75%	94,61%	92,11%	100,00%						
27	85,81%	73,60%	61,56%	79,93%	81,91%	92,92%	98,53%	87,06%	94,61%	92,11%							
28	85,99%	73,60%	62,28%	80,23%	81,99%	92,99%	98,57%	87,48%	94,61%	92,11%							
29	86,96%	73,60%	65,96%	80,54%	85,38%	92,99%	98,57%	87,70%	94,61%	92,11%							
30	87,09%	73,60%	66,34%	80,94%	85,47%	92,99%	98,61%	88,00%	94,61%	92,11%							
31	87,28%	73,67%	66,72%	81,20%	86,14%	93,01%	98,61%	88,26%	94,61%								
32	88,38%	73,79%	68,48%	83,33%	86,14%	96,61%	99,29%	88,45%	94,61%								
33	89,20%	73,92%	73,75%	84,71%	86,14%	96,61%	99,29%	88,67%	94,61%								

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	Total	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
34	89,61%	74,05%	74,20%	84,95%	86,14%	96,61%	99,29%	93,85%	94,61%								
35	90,57%	74,18%	78,96%	88,14%	86,14%	96,61%	99,29%	93,85%									
36	92,38%	94,00%	82,06%	90,83%	88,37%	96,61%	99,29%	93,85%									
37	92,51%	95,68%	82,44%	91,03%	88,37%	96,61%	99,29%	93,85%									
38	92,78%	98,90%	82,92%	91,13%	88,37%	97,06%	99,29%	93,85%									
39	93,08%	98,90%	85,02%	91,32%	88,37%	97,28%	99,29%										
40	93,81%	98,90%	85,51%	91,48%	92,97%	97,28%	99,29%										
41	93,87%	98,90%	85,86%	91,64%	92,97%	97,28%	99,29%										
42	93,94%	98,90%	86,44%	91,68%	92,97%	97,28%	99,29%										
43	93,98%	98,90%	86,73%	91,71%	92,97%	97,28%											
44	94,25%	98,90%	87,35%	93,42%	92,97%	97,28%											
45	94,31%	98,90%	87,69%	93,55%	92,97%	97,28%											
46	94,36%	98,90%	88,02%	93,63%	92,97%	97,28%											
47	94,56%	98,90%	88,31%	95,01%	92,97%												
48	94,62%	98,90%	88,82%	95,01%	92,97%												
49	94,65%	98,90%	89,12%	95,01%	92,97%												
50	94,75%	98,90%	89,93%	95,01%	92,97%												
51	95,00%	98,90%	91,95%	95,01%													
52	95,25%	98,90%	94,00%	95,01%													
53	95,38%	98,90%	95,12%	95,01%													

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	Total	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
54	95,40%	98,90%	95,26%	95,01%													
55	95,42%	98,90%	95,45%														
56	95,43%	98,90%	95,51%														
57	95,43%	98,90%	95,51%														
58	95,43%	98,90%	95,51%														
59	95,43%	98,90%															
60	95,43%	98,90%															
61	95,43%	98,90%															
62	95,43%	98,90%															

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