

HIPOCAT 9 Fondo de Titulización de Activos

Brief report

Date: 02/28/2025  
Currency: EUR



Constitution date

11/25/2005

VAT Reg. no.

V64006075

Management Company

Europea de Titulización, S.G.F.T

Originator

BBVA

Servicer

BBVA

Lead Managers

Caixa Catalunya

IXIS CIB

Deutsche Bank

Underwriters

Caixa Catalunya

IXIS CIB

Deutsche Bank

Merrill Lynch International

Barclays Bank PLC

Lehman Brothers

Bond Paying Agent

Société Générale

Market

AIAF Mercado de Renta Fija

Register of Book Securities

Iberclear

Treasury Account

Société Générale

Swap

BBVA

Assets Custodian

BBVA

Fund Auditor

KPMG Auditores

Start-up Loan

BBVA

Issued securities: Asset-Backed Bonds

| Bonds issue                |                        |                                                               |                              |                                                            |                                                                 |                                               |                                                                              |                               |                      |
|----------------------------|------------------------|---------------------------------------------------------------|------------------------------|------------------------------------------------------------|-----------------------------------------------------------------|-----------------------------------------------|------------------------------------------------------------------------------|-------------------------------|----------------------|
| Series<br>ISIN Code        | Issue date<br>N° bonds | Principal outstanding<br>(Bond Unit / Series Total / %Factor) |                              | Interest type<br>Reference rate and margin<br>Payment Date | Interest Rate<br>Next coupon                                    | Redemption                                    |                                                                              | Rating                        |                      |
|                            |                        | Current                                                       | Original                     |                                                            |                                                                 | Final maturity (legal)                        | Next                                                                         | Fitch / Moody's / S&P         | Current Original     |
| Series A1<br>ES0345721007  | 11/25/2005<br>2,000    |                                                               | 100,000.00<br>200,000,000.00 | Floating<br>3-M Euribor+0.040%<br>15.Jan/Apr/Jul/Oct       | 04/15/2025                                                      | 07/15/2038<br>Quarterly<br>15.Jan/Apr/Jul/Oct | Amortized                                                                    | AAAsf<br>Aaa (sf)<br>AAA (sf) | AAA<br>Aaa<br>AAA    |
| Series A2a<br>ES0345721015 | 11/25/2005<br>5,000    | 3,770.81<br>18,854,050.00<br>3.77%                            | 100,000.00<br>500,000,000.00 | Floating<br>3-M Euribor+0.130%<br>15.Jan/Apr/Jul/Oct       | 2.9150%<br>04/15/2025<br>27.479778 Gross<br>22.258620 Net       | 07/15/2038<br>Quarterly<br>15.Jan/Apr/Jul/Oct | "Pass-Through"<br>Secutorial /<br>Pro rata under<br>certain<br>circumstances | AA+sf<br>Aa1 (sf)<br>AAA (sf) | AAA<br>Aaa<br>AAA    |
| Series A2b<br>ES0345721023 | 11/25/2005<br>2,362    | 3,770.81<br>8,906,653.22<br>3.77%                             | 100,000.00<br>236,200,000.00 | Floating<br>3-M Euribor+0.130%<br>15.Jan/Apr/Jul/Oct       | 2.9150%<br>04/15/2025<br>27.479778 Gross<br>22.258620 Net       | 07/15/2038<br>Quarterly<br>15.Jan/Apr/Jul/Oct | "Pass-Through"<br>Secutorial /<br>Pro rata under<br>certain<br>circumstances | AA+sf<br>Aa1 (sf)<br>AAA (sf) | AAA<br>Aaa<br>AAA    |
| Series B<br>ES0345721031   | 11/25/2005<br>220      | 82,249.32<br>18,094,850.40<br>82.25%                          | 100,000.00<br>22,000,000.00  | Floating<br>3-M Euribor+0.170%<br>15.Jan/Apr/Jul/Oct       | 2.9550%<br>04/15/2025<br>607.616852 Gross<br>492.169650 Net     | 07/15/2038<br>Quarterly<br>15.Jan/Apr/Jul/Oct | "Pass-Through"<br>Secutorial /<br>Pro rata under<br>certain<br>circumstances | AA+sf<br>Aa1 (sf)<br>AAA (sf) | AA+<br>Aa2 AA        |
| Series C<br>ES0345721049   | 11/25/2005<br>163      | 82,249.32<br>15,051,625.56<br>82.25%                          | 100,000.00<br>18,300,000.00  | Floating<br>3-M Euribor+0.290%<br>15.Jan/Apr/Jul/Oct       | 3.0750%<br>04/15/2025<br>632.291648 Gross<br>512.156235 Net     | 07/15/2038<br>Quarterly<br>15.Jan/Apr/Jul/Oct | "Pass-Through"<br>Secutorial /<br>Pro rata under<br>certain<br>circumstances | AA+sf<br>A1 (sf)<br>A+ (sf)   | A+ A2 A              |
| Series D<br>ES0345721056   | 11/25/2005<br>235      | 82,249.32<br>19,328,590.20<br>82.25%                          | 100,000.00<br>23,500,000.00  | Floating<br>3-M Euribor+0.530%<br>15.Jan/Apr/Jul/Oct       | 3.3150%<br>04/15/2025<br>681.641240 Gross<br>552.129404 Net     | 07/15/2038<br>Quarterly<br>15.Jan/Apr/Jul/Oct | "Pass-Through"<br>Secutorial /<br>Pro rata under<br>certain<br>circumstances | Asf<br>A3 (sf)<br>A- (sf)     | BBB+<br>Baa3<br>BBB- |
| Series E<br>ES0345721064   | 11/25/2005<br>160      | 100,000.00<br>16,000,000.00<br>100.00%                        | 100,000.00<br>16,000,000.00  | Floating<br>3-M Euribor+4.500%<br>15.Jan/Apr/Jul/Oct       | 7.2850%<br>04/15/2025<br>1,821.250000 Gross<br>1,475.212500 Net | 07/15/2038<br>Quarterly<br>15.Jan/Apr/Jul/Oct | Due to Cash<br>Reserve reduction                                             | Csf<br>C (sf)<br>n.c.         | CC<br>Caa3<br>n.c.   |
| Total                      |                        | 96,235,769.38                                                 | 1,016,000,000.00             |                                                            |                                                                 |                                               |                                                                              |                               |                      |

| 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       | 0.43       | 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 A2a                                                                                                                                      | With optional redemption *    | Average life            | Years      | 0.25       | 0.25       | 0.25       | 0.25       | 0.25       | 0.25       | 0.25       | 0.25       |
|                                                                                                                                                 |                               |                         | Date       | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 |
|                                                                                                                                                 |                               | Final Maturity          | Years      | 0.25       | 0.25       | 0.25       | 0.25       | 0.25       | 0.25       | 0.25       | 0.25       |
|                                                                                                                                                 |                               | Date                    | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 |            |
|                                                                                                                                                 | Without optional redemption * | Average life            | Years      | 1.11       | 1.04       | 0.98       | 0.92       | 0.87       | 0.82       | 0.79       | 0.75       |
|                                                                                                                                                 |                               |                         | Date       | 02/25/2026 | 01/30/2026 | 01/06/2026 | 12/17/2025 | 11/29/2025 | 11/11/2025 | 10/29/2025 | 10/15/2025 |
| Final Maturity                                                                                                                                  |                               | Years                   | 2.25       | 2.01       | 2.00       | 1.75       | 1.75       | 1.50       | 1.50       | 1.50       |            |
|                                                                                                                                                 | Date                          | 04/15/2027              | 01/15/2027 | 01/15/2027 | 10/15/2026 | 10/15/2026 | 07/15/2026 | 07/15/2026 | 07/15/2026 |            |            |
| Series A2b                                                                                                                                      | With optional redemption *    | Average life            | Years      | 0.25       | 0.25       | 0.25       | 0.25       | 0.25       | 0.25       | 0.25       | 0.25       |
|                                                                                                                                                 |                               |                         | Date       | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 |
|                                                                                                                                                 |                               | Final Maturity          | Years      | 0.25       | 0.25       | 0.25       | 0.25       | 0.25       | 0.25       | 0.25       | 0.25       |
|                                                                                                                                                 |                               | Date                    | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 |            |
|                                                                                                                                                 | Without optional redemption * | Average life            | Years      | 2.67       | 2.51       | 2.37       | 2.23       | 2.11       | 2.01       | 1.90       | 1.81       |
|                                                                                                                                                 |                               |                         | Date       | 09/17/2027 | 07/20/2027 | 05/28/2027 | 04/09/2027 | 02/25/2027 | 01/17/2027 | 12/09/2026 | 11/06/2026 |
| Final Maturity                                                                                                                                  |                               | Years                   | 3.25       | 3.00       | 2.75       | 2.75       | 2.50       | 2.50       | 2.25       | 2.25       |            |
|                                                                                                                                                 | Date                          | 04/15/2028              | 01/15/2028 | 10/15/2027 | 10/15/2027 | 07/15/2027 | 07/15/2027 | 04/15/2027 | 04/15/2027 |            |            |
| Series B                                                                                                                                        | With optional redemption *    | Average life            | Years      | 0.25       | 0.25       | 0.25       | 0.25       | 0.25       | 0.25       | 0.25       | 0.25       |
|                                                                                                                                                 |                               |                         | Date       | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 |
|                                                                                                                                                 |                               | Final Maturity          | Years      | 0.25       | 0.25       | 0.25       | 0.25       | 0.25       | 0.25       | 0.25       | 0.25       |
|                                                                                                                                                 |                               | Date                    | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 |            |
|                                                                                                                                                 | Without optional redemption * | Average life            | Years      | 4.23       | 4.02       | 3.83       | 3.65       | 3.48       | 3.32       | 3.17       | 3.03       |
|                                                                                                                                                 |                               |                         | Date       | 04/06/2029 | 01/21/2029 | 11/11/2028 | 09/07/2028 | 07/07/2028 | 05/11/2028 | 03/17/2028 | 01/27/2028 |
| Final Maturity                                                                                                                                  |                               | Years                   | 5.25       | 5.00       | 4.75       | 4.75       | 4.50       | 4.25       | 4.00       | 4.00       |            |
|                                                                                                                                                 | Date                          | 04/15/2030              | 01/15/2030 | 10/15/2029 | 10/15/2029 | 07/15/2029 | 04/15/2029 | 01/15/2029 | 01/15/2029 |            |            |
| Series C                                                                                                                                        | With optional redemption *    | Average life            | Years      | 0.25       | 0.25       | 0.25       | 0.25       | 0.25       | 0.25       | 0.25       | 0.25       |
|                                                                                                                                                 |                               |                         | Date       | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 |
|                                                                                                                                                 |                               | Final Maturity          | Years      | 0.25       | 0.25       | 0.25       | 0.25       | 0.25       | 0.25       | 0.25       | 0.25       |
|                                                                                                                                                 |                               | Date                    | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 |            |
|                                                                                                                                                 | Without optional redemption * | Average life            | Years      | 6.27       | 6.06       | 5.84       | 5.64       | 5.43       | 5.24       | 5.05       | 4.87       |
|                                                                                                                                                 |                               |                         | Date       | 04/24/2031 | 02/04/2031 | 11/18/2030 | 09/03/2030 | 06/21/2030 | 04/10/2030 | 02/01/2030 | 11/25/2029 |
| Final Maturity                                                                                                                                  |                               | Years                   | 7.00       | 7.00       | 6.75       | 6.75       | 6.50       | 6.25       | 6.00       | 6.00       |            |
|                                                                                                                                                 | Date                          | 04/15/2032              | 01/15/2032 | 01/15/2032 | 10/15/2031 | 07/15/2031 | 04/15/2031 | 01/15/2031 | 01/15/2031 |            |            |
| Series D                                                                                                                                        | With optional redemption *    | Average life            | Years      | 0.25       | 0.25       | 0.25       | 0.25       | 0.25       | 0.25       | 0.25       | 0.25       |
|                                                                                                                                                 |                               |                         | Date       | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 |
|                                                                                                                                                 |                               | Final Maturity          | Years      | 0.25       | 0.25       | 0.25       | 0.25       | 0.25       | 0.25       | 0.25       | 0.25       |
|                                                                                                                                                 |                               | Date                    | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 |            |
|                                                                                                                                                 | Without optional redemption * | Average life            | Years      | 8.62       | 8.51       | 8.39       | 8.26       | 8.13       | 7.99       | 7.86       | 7.72       |
|                                                                                                                                                 |                               |                         | Date       | 08/27/2033 | 07/16/2033 | 06/03/2033 | 04/17/2033 | 02/28/2033 | 01/10/2033 | 11/21/2032 | 10/01/2032 |
| Final Maturity                                                                                                                                  |                               | Years                   | 10.25      | 10.25      | 10.25      | 10.25      | 10.25      | 10.25      | 10.25      | 10.25      |            |
|                                                                                                                                                 | Date                          | 04/15/2035              | 04/15/2035 | 04/15/2035 | 04/15/2035 | 04/15/2035 | 04/15/2035 | 04/15/2035 | 04/15/2035 |            |            |
| Series E                                                                                                                                        | With optional redemption *    | Average life            | Years      | 0.25       | 0.25       | 0.25       | 0.25       | 0.25       | 0.25       | 0.25       | 0.25       |
|                                                                                                                                                 |                               |                         | Date       | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 |
|                                                                                                                                                 |                               | Final Maturity          | Years      | 0.25       | 0.25       | 0.25       | 0.25       | 0.25       | 0.25       | 0.25       | 0.25       |
|                                                                                                                                                 |                               | Date                    | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 | 04/15/2025 |            |
|                                                                                                                                                 | Without optional redemption * | Average life            | Years      | 10.25      | 10.25      | 10.25      | 10.25      | 10.25      | 10.25      | 10.25      | 10.25      |
|                                                                                                                                                 |                               |                         | Date       | 04/15/2035 | 04/15/2035 | 04/15/2035 | 04/15/2035 | 04/15/2035 | 04/15/2035 | 04/15/2035 | 04/15/2035 |
| Final Maturity                                                                                                                                  |                               | Years                   | 10.25      | 10.25      | 10.25      | 10.25      | 10.25      | 10.25      | 10.25      | 10.25      |            |
|                                                                                                                                                 | Date                          | 04/15/2035              | 04/15/2035 | 04/15/2035 | 04/15/2035 | 04/15/2035 | 04/15/2035 | 04/15/2035 | 04/15/2035 |            |            |

\* 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%

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

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Official register CNMV: C/ Edison, 4 - 28006 Madrid ☎ www.cnmv.com

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Merrill Lynch International  
Barclays Bank PLC  
Lehman Brothers

Bond Paying Agent  
Société Générale

Market  
AIAF Mercado de Renta Fija

Register of Book Securities  
Iberclear

Treasury Account  
Société Générale

Swap  
BBVA

Assets Custodian  
BBVA

Fund Auditor  
KPMG Auditores

Start-up Loan  
BBVA

Credit enhancement and financial operations

| Credit enhancement (CE) |        |               |        |        |                  |       |  |
|-------------------------|--------|---------------|--------|--------|------------------|-------|--|
|                         |        | Current       |        |        | At issue date    |       |  |
|                         |        |               | % CE   |        |                  | % CE  |  |
| Class A                 | 28.85% | 27,760,703.22 | 75.37% | 92.15% | 936,200,000.00   | 7.98% |  |
| Series A1               | 0.00%  | 0.00          |        | 19.69% | 200,000,000.00   |       |  |
| Series A2a              | 19.59% | 18,854,050.00 |        | 49.21% | 500,000,000.00   |       |  |
| Series A2b              | 9.26%  | 8,906,653.22  |        | 23.25% | 236,200,000.00   |       |  |
| Series B                | 18.80% | 18,094,850.40 | 52.82% | 2.17%  | 22,000,000.00    | 5.78% |  |
| Series C                | 15.64% | 15,051,625.56 | 34.06% | 1.80%  | 18,300,000.00    | 3.95% |  |
| Series D                | 20.08% | 19,328,590.20 | 9.97%  | 2.31%  | 23,500,000.00    | 1.60% |  |
| Series E                | 16.63% | 16,000,000.00 |        | 1.57%  | 16,000,000.00    | 0.00% |  |
| Issue of Bonds          |        | 96,235,769.38 |        |        | 1,016,000,000.00 |       |  |
| Reserve Fund            | 9.97%  | 8,000,000.00  |        | 1.60%  | 16,000,000.00    |       |  |

Other financial operations (current)

| Assets                                 |           | Balance      |          | Interest |
|----------------------------------------|-----------|--------------|----------|----------|
|                                        |           |              |          |          |
| Treasury Account                       |           | 9,879,542.93 |          | 2.812%   |
| Servicer ppal collect not yet credited |           | 686,581.02   |          |          |
| Servicer ints collect not yet credited |           | 252,711.10   |          |          |
| Liabilities                            | Available | Balance      | Interest |          |
| Start-up Loan                          |           | 0.00         |          |          |

Collateral: Residential mortgage loans (PTCs)

| General                                     |  |               |  |                      |
|---------------------------------------------|--|---------------|--|----------------------|
|                                             |  | Current       |  | At constitution date |
|                                             |  |               |  |                      |
| Count                                       |  | 1,692         |  | 8,277                |
| Principal                                   |  |               |  |                      |
| Principal outstanding                       |  | 78,447,143.87 |  | 1,000,000,168.62     |
| Average loan                                |  | 46,363.56     |  | 120,816.74           |
| Minimum                                     |  | 130.76        |  | 15,003.29            |
| Maximum                                     |  | 175,398.24    |  | 773,312.88           |
| Interest rate                               |  |               |  |                      |
| Weighted average (wac)                      |  | 3.96%         |  | 3.36%                |
| Minimum                                     |  | 2.20%         |  | 0.00%                |
| Maximum                                     |  | 5.30%         |  | 5.50%                |
| Final maturity                              |  |               |  |                      |
| Weighted average (WARM) (months)            |  | 107           |  | 320                  |
| Minimum                                     |  | 03/31/2025    |  | 05/31/2007           |
| Maximum                                     |  | 07/31/2035    |  | 04/30/2035           |
| Index (principal outstanding distribution)  |  |               |  |                      |
| 1-year EURIBOR/MIBOR (Mortgage Market)      |  | 77.80%        |  | 65.65%               |
| Mortgage Market: Banks                      |  | 0.00%         |  | 0.47%                |
| Mortgage Market: Savings Banks              |  | 0.00%         |  | 19.18%               |
| Mortgage Market: All Institutions           |  | 22.20%        |  | 14.59%               |
| Savings Banks Lending Rate (CECA Indicator) |  | 0.00%         |  | 0.11%                |

LTV Distribution

|                          | Current |       | At constitution date |       |
|--------------------------|---------|-------|----------------------|-------|
|                          | % Pool  | % LTV | % Pool               | % LTV |
| 0.01 - 10%               | 4.12    | 6.60  | 0.13                 | 7.69  |
| 10.01 - 20%              | 17.11   | 15.48 | 1.15                 | 15.80 |
| 20.01 - 30%              | 25.53   | 25.47 | 2.38                 | 25.43 |
| 30.01 - 40%              | 27.19   | 34.44 | 4.02                 | 35.46 |
| 40.01 - 50%              | 16.47   | 44.12 | 5.64                 | 45.28 |
| 50.01 - 60%              | 6.03    | 53.81 | 7.71                 | 55.26 |
| 60.01 - 70%              | 2.51    | 64.40 | 10.94                | 65.25 |
| 70.01 - 80%              | 0.64    | 73.43 | 21.04                | 75.93 |
| 80.01 - 90%              | 0.30    | 85.88 | 9.62                 | 85.79 |
| 90.01 - 100%             | 0.11    | 92.90 | 37.37                | 96.47 |
| Weighted average (WALTV) | 31.74   |       | 76.45                |       |
| Minimum                  | 0.09    |       | 3.52                 |       |
| Maximum                  | 97.15   |       | 99.23                |       |

Prepayments

|                              | Current month | Last 3 months | Last 6 months | Last 12 months | Historical |
|------------------------------|---------------|---------------|---------------|----------------|------------|
| Single month. mort. (SMM)    | 0.47%         | 0.45%         | 0.41%         | 0.41%          | 0.46%      |
| Annual Percentage Rate (CPR) | 5.50%         | 5.31%         | 4.82%         | 4.82%          | 5.38%      |

Geographic distribution

|                    | Current | At constitution date |
|--------------------|---------|----------------------|
| Andalucia          | 1.45%   | 1.52%                |
| Aragon             | 1.17%   | 1.08%                |
| Asturias           | 0.11%   | 0.09%                |
| Balearic Islands   | 0.51%   | 0.64%                |
| Basque Country     | 0.22%   | 0.67%                |
| Canary Islands     | 0.53%   | 0.59%                |
| Cantabria          | 0.11%   | 0.12%                |
| Castilla-La Mancha | 1.00%   | 0.85%                |
| Castilla-Leon      | 1.11%   | 1.04%                |
| Catalonia          | 70.07%  | 69.61%               |
| Extremadura        | 0.32%   | 0.33%                |
| Galicia            | 0.91%   | 0.62%                |
| La Rioja           | 0.03%   | 0.07%                |
| Madrid             | 10.84%  | 10.21%               |
| Murcia             | 2.01%   | 2.04%                |
| Navarra            | 0.41%   | 0.49%                |
| Valencia           | 9.18%   | 10.05%               |

| Current delinquency        |        |              |           |           |              |        |                  |              |                                |
|----------------------------|--------|--------------|-----------|-----------|--------------|--------|------------------|--------------|--------------------------------|
| Aging                      | Assets | Overdue debt |           |           |              |        | Outstanding debt | Total debt   | % Total debt / Appraisal Value |
|                            |        | Principal    | Interest  | Other     | Total        | %      |                  |              |                                |
| Delinquencies              |        |              |           |           |              |        |                  |              |                                |
| Up to 1 month              | 85     | 33,494.36    | 13,241.85 | 0.00      | 46,736.21    | 11.61  | 4,119,100.61     | 4,165,836.82 | 71.31                          |
| from > 1 to = 2 months     | 14     | 16,338.74    | 6,638.35  | 0.00      | 22,977.09    | 5.71   | 673,246.40       | 696,223.49   | 11.92                          |
| from > 2 to = 3 months     | 1      | 1,516.25     | 249.64    | 0.00      | 1,765.89     | 0.44   | 18,105.66        | 19,871.55    | 0.34                           |
| from > 3 to = 6 months     | 5      | 10,993.20    | 3,994.10  | 0.00      | 14,987.30    | 3.72   | 212,129.55       | 227,116.85   | 3.89                           |
| from > 6 to < 12 months    | 3      | 12,445.03    | 7,412.38  | 0.00      | 19,857.41    | 4.93   | 210,094.12       | 229,951.53   | 3.94                           |
| from > 18 to < 24 months   | 1      | 2,103.46     | 394.48    | 0.00      | 2,497.94     | 0.62   | 3,914.76         | 6,412.70     | 0.11                           |
| from ≥ 2 years             | 6      | 253,969.44   | 37,676.18 | 2,151.59  | 293,797.21   | 72.97  | 202,749.73       | 496,546.94   | 8.50                           |
| Subtotal                   | 115    | 330,860.48   | 69,606.98 | 2,151.59  | 402,619.05   | 100.00 | 5,439,340.83     | 5,841,959.88 | 100.00                         |
| Defaulted, out of the pool |        |              |           |           |              |        |                  |              |                                |
| Delinquencies > 18 m       | 30     | 3,073,198.84 | 26,631.82 | 57,693.82 | 3,157,524.48 | 100.00 | 0.00             | 3,157,524.48 | 100.00                         |
| Subtotal                   | 30     | 3,073,198.84 | 26,631.82 | 57,693.82 | 3,157,524.48 | 100.00 | 0.00             | 3,157,524.48 | 100.00                         |
| Total                      | 145    | 3,404,059.32 | 96,238.80 | 59,845.41 | 3,560,143.53 |        | 5,439,340.83     | 8,999,484.36 |                                |

Additional information