

GAT ICO-FTVPO 1 Fondo de Titulización Hipotecaria

Brief report

Date: 08/31/2019
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 N° bonds	Principal outstanding (Bond Unit / Series Total / %Factor)		Interest type Reference rate and margin Payment Date	Interest Rate Next coupon	Redemption		Rating Fitch / Moody's	
		Current	Original			Final maturity (legal)	Next	Current	Original
Series AG ES0341068007	06/19/2009 3,316	16,673.01 55,287,701.16 16.67%	100,000.00 331,600,000.00	Floating 3-M Euribor+0.500% 20.Mar/Jun/Sep/Dec	0.1780% 09/20/2019 7.584367 Gross 6.143337 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	0.4780% 09/20/2019 122.155556 Gross 98.946000 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	100,000.00 3,300,000.00 100.00%	100,000.00 3,300,000.00	Floating 3-M Euribor+0.800% 20.Mar/Jun/Sep/Dec	0.4780% 09/20/2019 122.155556 Gross 98.946000 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 2,700,000.00 100.00%	100,000.00 2,700,000.00	Floating 3-M Euribor+0.800% 20.Mar/Jun/Sep/Dec	0.4780% 09/20/2019 122.155556 Gross 98.946000 Net	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 2,000,000.00 100.00%	100,000.00 2,000,000.00	Floating 3-M Euribor+0.800% 20.Mar/Jun/Sep/Dec	0.4780% 09/20/2019 122.155556 Gross 98.946000 Net	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	1.6780% 09/20/2019 428.822222 Gross 347.346000 Net	06/20/2036 Quarterly 20.Mar/Jun/Sep/Dec	"Pass-Through" Secuential	A+sf A3 (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	1.6780% 09/20/2019 428.822222 Gross 347.346000 Net	06/20/2036 Quarterly 20.Mar/Jun/Sep/Dec	"Pass-Through" Secuential	A+sf A1 (sf)	BBB Ba2
Series C (CP) ES0341068072	06/19/2009 15	100,000.00 1,500,000.00 100.00%	100,000.00 1,500,000.00	Floating 3-M Euribor+2.000% 20.Mar/Jun/Sep/Dec	1.6780% 09/20/2019 428.822222 Gross 347.346000 Net	06/20/2036 Quarterly 20.Mar/Jun/Sep/Dec	"Pass-Through" Secuential	A+sf Baa1 (sf)	BBB Ba2
Series C (CT) ES0341068080	06/19/2009 15	100,000.00 1,500,000.00 100.00%	100,000.00 1,500,000.00	Floating 3-M Euribor+2.000% 20.Mar/Jun/Sep/Dec	1.6780% 09/20/2019 428.822222 Gross 347.346000 Net	06/20/2036 Quarterly 20.Mar/Jun/Sep/Dec	"Pass-Through" Secuential	A+sf Aa1 (sf)	BBB Ba2
Series D (CA) ES0341068098	06/19/2009 61	100,000.00 6,100,000.00 100.00%	100,000.00 6,100,000.00	Floating 3-M Euribor+5.000% 20.Mar/Jun/Sep/Dec	4.6780% 09/20/2019 1,195.488889 Gross 968.346000 Net	06/20/2036 Quarterly 20.Mar/Jun/Sep/Dec	Due to Cash Reserve reduction	n.c.sf 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	4.6780% 09/20/2019 1,039.196529 Gross 841.749188 Net	06/20/2036 Quarterly 20.Mar/Jun/Sep/Dec	Due to Cash Reserve reduction	n.c.sf Caa3 (sf)	n.c. C
Series D (CP) ES0341068114	06/19/2009 16	56,208.51 899,208.16 56.20%	100,000.00 1,600,000.00	Floating 3-M Euribor+5.000% 20.Mar/Jun/Sep/Dec	4.6780% 09/20/2019 671.870853 Gross 544.215391 Net	06/20/2036 Quarterly 20.Mar/Jun/Sep/Dec	Due to Cash Reserve reduction	n.c.sf Caa3 (sf)	n.c. C
Series D (CT) ES0341068122	06/19/2009 14	98,929.64 1,385,014.96 98.93%	100,000.00 1,400,000.00	Floating 3-M Euribor+5.000% 20.Mar/Jun/Sep/Dec	4.6780% 09/20/2019 1,182.692854 Gross 957.981212 Net	06/20/2036 Quarterly 20.Mar/Jun/Sep/Dec	Due to Cash Reserve reduction	n.c.sf Caa3 (sf)	n.c. C
Total		92,145,086.53	369,500,000.00						

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/ Lagasca, 120 - 28006 Madrid ☎ +34 91 411 84 67 📠 +34 91 411 84 68 🌐 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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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

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Fund Auditor

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	1.87	1.83	1.79	1.75	1.71	1.67	1.63	1.59
			Date	05/01/2021	04/17/2021	04/02/2021	03/18/2021	03/04/2021	02/18/2021	02/04/2021	01/21/2021
		Final Maturity	Years	3.25	3.25	3.25	3.25	3.25	3.25	3.25	3.25
	Without optional redemption *	Average life	Years	1.92	1.87	1.82	1.78	1.74	1.70	1.66	1.62
			Date	09/20/2022	09/20/2022	09/20/2022	09/20/2022	09/20/2022	09/20/2022	09/20/2022	09/20/2022
		Final Maturity	Years	4.50	4.50	4.25	4.25	4.25	4.00	4.00	3.75
Series B (CA)	With optional redemption *	Average life	Years	3.25	3.25	3.25	3.25	3.25	3.25	3.25	3.25
			Date	09/20/2022	09/20/2022	09/20/2022	09/20/2022	09/20/2022	09/20/2022	09/20/2022	09/20/2022
		Final Maturity	Years	3.25	3.25	3.25	3.25	3.25	3.25	3.25	3.25
	Without optional redemption *	Average life	Years	5.48	5.39	5.29	5.19	5.11	5.01	4.92	4.83
			Date	12/10/2024	11/05/2024	10/01/2024	08/27/2024	07/26/2024	06/20/2024	05/19/2024	04/18/2024
		Final Maturity	Years	7.01	6.75	6.75	6.51	6.51	6.51	6.26	6.26
Series B (CM)	With optional redemption *	Average life	Years	3.25	3.25	3.25	3.25	3.25	3.25	3.25	3.25
			Date	09/20/2022	09/20/2022	09/20/2022	09/20/2022	09/20/2022	09/20/2022	09/20/2022	09/20/2022
		Final Maturity	Years	3.25	3.25	3.25	3.25	3.25	3.25	3.25	3.25
	Without optional redemption *	Average life	Years	9.01	8.83	8.66	8.49	8.32	8.17	8.01	7.86
			Date	06/22/2028	04/17/2028	02/12/2028	12/13/2027	10/12/2027	08/17/2027	06/20/2027	04/27/2027
		Final Maturity	Years	13.01	13.01	13.01	13.01	13.01	13.01	13.01	13.01
Series B (CP)	With optional redemption *	Average life	Years	3.25	3.25	3.25	3.25	3.25	3.25	3.25	3.25
			Date	09/20/2022	09/20/2022	09/20/2022	09/20/2022	09/20/2022	09/20/2022	09/20/2022	09/20/2022
		Final Maturity	Years	3.25	3.25	3.25	3.25	3.25	3.25	3.25	3.25
	Without optional redemption *	Average life	Years	13.01	13.01	13.01	13.01	13.01	13.01	13.01	13.01
			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	13.01	13.01	13.01	13.01	13.01	13.01	13.01	13.01
Series B (CT)	With optional redemption *	Average life	Years	3.25	3.25	3.25	3.25	3.25	3.25	3.25	3.25
			Date	09/20/2022	09/20/2022	09/20/2022	09/20/2022	09/20/2022	09/20/2022	09/20/2022	09/20/2022
		Final Maturity	Years	3.25	3.25	3.25	3.25	3.25	3.25	3.25	3.25
	Without optional redemption *	Average life	Years	4.81	4.71	4.60	4.51	4.41	4.31	4.22	4.13
			Date	04/10/2024	03/04/2024	01/25/2024	12/21/2023	11/15/2023	10/11/2023	09/08/2023	08/05/2023
		Final Maturity	Years	5.75	5.75	5.75	5.51	5.51	5.26	5.26	5.01
Series C (CA)	With optional redemption *	Average life	Years	3.25	3.25	3.25	3.25	3.25	3.25	3.25	3.25
			Date	09/20/2022	09/20/2022	09/20/2022	09/20/2022	09/20/2022	09/20/2022	09/20/2022	09/20/2022
		Final Maturity	Years	3.25	3.25	3.25	3.25	3.25	3.25	3.25	3.25
	Without optional redemption *	Average life	Years	8.14	7.95	7.78	7.61	7.45	7.30	7.14	7.00
			Date	08/07/2027	06/01/2027	03/31/2027	01/27/2027	11/30/2026	10/04/2026	08/09/2026	06/18/2026
		Final Maturity	Years	13.01	13.01	13.01	13.01	13.01	13.01	13.01	13.01
Series C (CM)	With optional redemption *	Average life	Years	3.25	3.25	3.25	3.25	3.25	3.25	3.25	3.25
			Date	09/20/2022	09/20/2022	09/20/2022	09/20/2022	09/20/2022	09/20/2022	09/20/2022	09/20/2022
		Final Maturity	Years	3.25	3.25	3.25	3.25	3.25	3.25	3.25	3.25
	Without optional redemption *	Average life	Years	13.01	13.01	13.01	13.01	13.01	13.01	13.01	13.01
			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	13.01	13.01	13.01	13.01	13.01	13.01	13.01	13.01
Series C (CP)	With optional redemption *	Average life	Years	3.02	2.99	2.96	2.92	2.88	2.84	2.80	2.76
			Date	06/27/2022	06/16/2022	06/03/2022	05/20/2022	05/06/2022	04/22/2022	04/08/2022	03/24/2022
		Final Maturity	Years	3.25	3.25	3.25	3.25	3.25	3.25	3.25	3.25
	Without optional redemption *	Average life	Years	3.20	3.14	3.08	3.02	2.95	2.90	2.85	2.79
			Date	09/01/2022	08/09/2022	07/18/2022	06/24/2022	06/02/2022	05/13/2022	04/23/2022	04/04/2022
		Final Maturity	Years	4.25	4.00	4.00	3.75	3.75	3.75	3.50	3.50
Series C (CT)	With optional redemption *	Average life	Years	3.25	3.25	3.25	3.25	3.25	3.25	3.25	3.25
			Date	09/20/2022	09/20/2022	09/20/2022	09/20/2022	09/20/2022	09/20/2022	09/20/2022	09/20/2022
		Final Maturity	Years	3.25	3.25	3.25	3.25	3.25	3.25	3.25	3.25
	Without optional redemption *	Average life	Years	5.87	5.77	5.67	5.58	5.49	5.40	5.31	5.22
			Date	04/29/2025	03/26/2025	02/19/2025	01/16/2025	12/14/2024	11/09/2024	10/08/2024	09/06/2024
		Final Maturity	Years	13.01	13.01	13.01	13.01	13.01	13.01	13.01	13.01
Series D (CA)	With optional redemption *	Average life	Years	3.25	3.25	3.25	3.25	3.25	3.25	3.25	3.25
			Date	09/20/2022	09/20/2022	09/20/2022	09/20/2022	09/20/2022	09/20/2022	09/20/2022	09/20/2022
		Final Maturity	Years	3.25	3.25	3.25	3.25	3.25	3.25	3.25	3.25
	Without optional redemption *	Average life	Years	13.01	13.01	13.01	13.01	13.01	13.01	13.01	13.01
			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	13.01	13.01	13.01	13.01	13.01	13.01	13.01	13.01
Series D (CM)	With optional redemption *	Average life	Years	2.64	2.60	2.56	2.52	2.47	2.43	2.39	2.34
			Date	02/06/2022	01/22/2022	01/08/2022	12/24/2021	12/08/2021	11/22/2021	11/06/2021	10/21/2021
		Final Maturity	Years	3.25	3.25	3.25	3.25	3.25	3.25	3.25	3.25
	Without optional redemption *	Average life	Years	2.70	2.65	2.60	2.55	2.49	2.44	2.39	2.35
			Date	03/02/2022	02/11/2022	01/23/2022	01/04/2022	12/12/2021	11/21/2021	11/09/2021	10/23/2021
		Final Maturity	Years	3.75	3.75	3.50	3.50	3.50	3.50	3.50	3.50
Series D (CP)	With optional redemption *	Average life	Years	3.25	3.25	3.25	3.25	3.25	3.25	3.25	3.25
			Date	09/20/2022	09/20/2022	09/20/2022	09/20/2022	09/20/2022	09/20/2022	09/20/2022	09/20/2022
		Final Maturity	Years	3.25	3.25	3.25	3.25	3.25	3.25	3.25	3.25
	Without optional redemption *	Average life	Years	5.48	5.38	5.29	5.20	5.12	5.03	4.95	4.87
			Date	12/11/2024	11/05/2024	10/02/2024	08/31/2024	08/01/2024	06/30/2024	05/30/2024	05/01/2024
		Final Maturity	Years	13.01	13.01	13.01	13.01	13.01	13.01	13.01	13.01
Series D (CT)	With optional redemption *	Average life	Years	3.25	3.25	3.25	3.25	3.25	3.25	3.25	3.25
			Date	09/20/2022	09/20/2022	09/20/2022	09/20/2022	09/20/2022	09/20/2022	09/20/2022	09/20/2022
		Final Maturity	Years	3.25	3.25	3.25	3.25	3.25	3.25	3.25	3.25
	Without optional redemption *	Average life	Years	13.01	13.01	13.01	13.01	13.01	13.01	13.01	13.01
			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	13.01	13.01	13.01	13.01	13.01	13.01	13.01	13.01

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Credit enhancement and financial operations

Credit enhancement (CE)							
Current				At issue date			
		% CE			% CE		
Series AG	60.00%	55,287,701.16	44.75%	89.74%	331,600,000.00	10.59%	
Series B (CA)	10.64%	9,800,000.00	18.70%	2.65%	9,800,000.00	4.74%	
Series B (CM)	3.58%	3,300,000.00	24.96%	0.89%	3,300,000.00	7.25%	
Series B (CP)	2.93%	2,700,000.00	31.87%	0.73%	2,700,000.00	5.67%	
Series B (CT)	2.17%	2,000,000.00	37.40%	0.54%	2,000,000.00	7.11%	
Series C (CA)	3.47%	3,200,000.00	12.26%	0.87%	3,200,000.00	3.11%	
Series C (CM)	2.50%	2,300,000.00	11.36%	0.62%	2,300,000.00	3.78%	
Series C (CP)	1.63%	1,500,000.00	11.08%	0.41%	1,500,000.00	2.93%	
Series C (CT)	1.63%	1,500,000.00	17.95%	0.41%	1,500,000.00	3.43%	
Series D (CA)	6.62%	6,100,000.00	0.00%	1.65%	6,100,000.00	0.00%	
Series D (CM)	2.36%	2,173,162.25	0.00%	0.68%	2,500,000.00	0.00%	
Series D (CP)	0.98%	899,208.16	0.00%	0.43%	1,600,000.00	0.00%	
Series D (CT)	1.50%	1,385,014.96	0.00%	0.38%	1,400,000.00	0.00%	
Issue of Bonds		92,145,086.53			369,500,000.00		
Reserve Fund	12.51%	10,207,181.62		3.24%	11,600,000.00		

Other financial operations (current)			
Assets	Balance	Interest	
Treasury Account	14,854,998.80	-0.361%	
Servicer ppal collect not yet credited	133,022.94		
Servicer ints collect not yet credited	12,310.25		
Liabilities	Available	Balance	Interest
Start-up Loan		1,727,737.56	0.000%

Collateral: Residential mortgage loans (MCs)

General				
	Count	Current	At constitution date	
Principal		4,321	7,767	
Principal outstanding		77,166,891.10	357,900,194.81	
Average loan		17,858.57	46,079.59	
Minimum		0.35	2,077.27	
Maximum		101,802.73	562,528.17	
Interest rate				
Weighted average (wac)		1.86%	4.29%	
Minimum		1.71%	2.97%	
Maximum		2.57%	5.01%	
Final maturity				
Weighted average (WARM) (months)		70	173	
Minimum		09/02/2019	01/10/2010	
Maximum		08/27/2032	04/27/2033	
Index (principal outstanding distribution)				
Housing Plan 1992-1995		0.00%	1.99%	
Housing Plan 1996-1999		3.76%	6.54%	
Housing Plan 1998-2001		18.62%	30.59%	
Housing Plan 2002-2005		68.84%	56.78%	
Housing Plan 2005-2008		8.78%	4.09%	

LTV Distribution				
	Current	At constitution date		
	% Pool	% LTV	% Pool	% LTV
0.01 - 10%	18.41	6.88	0.19	8.13
10.01 - 20%	31.38	14.69	2.05	15.86
20.01 - 30%	25.50	25.00	4.59	25.80
30.01 - 40%	8.70	34.02	5.32	35.31
40.01 - 50%	9.47	43.87	9.34	45.36
50.01 - 60%	2.32	56.22	25.01	56.29
60.01 - 70%	3.50	64.20	35.17	64.54
70.01 - 80%	0.54	72.88	18.33	73.13
80.01 - 90%	0.19	82.80		
Weighted average (WALTV)	23.46		57.83	
Minimum	0.00		3.43	
Maximum	83.95		78.36	

Prepayments					
	Current month	Last 3 months	Last 6 months	Last 12 months	Historical
Single month. mort. (SMM)	0.26%	0.42%	0.40%	0.46%	0.33%
Annual Percentage Rate (CPR)	3.05%	4.96%	4.74%	5.42%	3.93%

Geographic distribution		
	Current	At constitution date
Andalucia	5.12%	3.04%
Aragon	0.02%	0.10%
Balearic Islands	0.96%	0.88%
Castilla-La Mancha	0.92%	0.69%
Castilla-Leon	0.12%	0.10%
Catalonia	73.80%	76.51%
Extremadura	6.84%	6.11%
Galicia	2.06%	1.56%
La Rioja	1.03%	0.89%
Madrid	5.83%	5.70%
Murcia	0.19%	0.35%
Valencia	3.13%	4.06%

Current delinquency										
Aging	Assets	Overdue debt						Outstanding debt	Total debt	% Total debt / Appraisal Value
		Principal	Interest	Other	Total	%			%	
<i>Delinquencies</i>										
Up to 1 month	116	29,389.52	2,257.47	0.00	31,646.99	20.75	2,498,671.02	2,530,318.01	69.62	18.58
from > 1 to = 2 months	23	12,198.54	1,103.66	0.00	13,302.20	8.72	478,582.95	491,885.15	13.53	18.54
from > 2 to = 3 months	8	7,537.70	494.15	0.00	8,031.85	5.27	140,397.12	148,428.97	4.08	13.18
from > 3 to = 6 months	6	9,536.09	468.09	0.00	10,004.18	6.56	117,699.45	127,703.63	3.51	14.74
from > 6 to < 12 months	5	15,316.72	651.83	0.00	15,968.55	10.47	51,700.12	67,668.67	1.86	6.34
from = 12 to < 18 months	4	17,761.22	1,690.38	0.00	19,451.60	12.75	84,101.65	103,553.25	2.85	30.79
from > 18 to < 24 months	2	14,669.10	1,335.85	0.00	16,004.95	10.49	48,138.06	64,143.01	1.76	26.11
from ≥ 2 years	5	34,560.71	3,567.38	0.00	38,128.09	25.00	62,699.90	100,827.99	2.77	19.23
Subtotal	169	140,969.60	11,568.81	0.00	152,538.41	100.00	3,481,990.27	3,634,528.68	100.00	17.78
<i>Defaulted, out of the pool</i>										
Delinquencies ≥ 12 m	19	576,928.35	3,028.70	1,105.18	581,062.23	100.00	0.00	581,062.23	100.00	
Subtotal	19	576,928.35	3,028.70	1,105.18	581,062.23	100.00	0.00	581,062.23	100.00	0.00
Total	188	717,897.95	14,597.51	1,105.18	733,600.64		3,481,990.27	4,215,590.91		

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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