

GAT ICO-FTVPO 1 Fondo de Titulización Hipotecaria



Brief report

Date: 05/31/2021  
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<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<br>Fitch / Moody's |            |
|                               |                        | Current                                                       | Original                     |                                                            |                                                             | Final maturity (legal)                        | Next                             | Current                   | Original   |
| Series AG<br>ES0341068007     | 06/19/2009<br>3,316    | 6,938.31<br>23,007,435.96<br>6.94%                            | 100,000.00<br>331,600,000.00 | Floating<br>3-M Euribor+0.500%<br>20.Mar/Jun/Sep/Dec       | 0.0000%<br>06/21/2021<br>0.000000 Gross<br>0.000000 Net     | 06/20/2036<br>Quarterly<br>20.Mar/Jun/Sep/Dec | "Pass-Through"<br>Secuential     | AAAsf<br>Aa1 (sf)         | AAA<br>Aaa |
| Series B (CA)<br>ES0341068015 | 06/19/2009<br>98       | 100,000.00<br>9,800,000.00<br>100.00%                         | 100,000.00<br>9,800,000.00   | Floating<br>3-M Euribor+0.800%<br>20.Mar/Jun/Sep/Dec       | 0.2570%<br>06/21/2021<br>64.963889 Gross<br>52.620750 Net   | 06/20/2036<br>Quarterly<br>20.Mar/Jun/Sep/Dec | "Pass-Through"<br>Secuential     | AAAsf<br>Aa1 (sf)         | A A2       |
| Series B (CM)<br>ES0341068023 | 06/19/2009<br>33       | 100,000.00<br>3,300,000.00<br>100.00%                         | 100,000.00<br>3,300,000.00   | Floating<br>3-M Euribor+0.800%<br>20.Mar/Jun/Sep/Dec       | 0.2570%<br>06/21/2021<br>64.963889 Gross<br>52.620750 Net   | 06/20/2036<br>Quarterly<br>20.Mar/Jun/Sep/Dec | "Pass-Through"<br>Secuential     | AAAsf<br>Aa1 (sf)         | A A2       |
| Series B (CP)<br>ES0341068031 | 06/19/2009<br>27       | 85,262.03<br>2,302,074.81<br>85.26%                           | 100,000.00<br>2,700,000.00   | Floating<br>3-M Euribor+0.800%<br>20.Mar/Jun/Sep/Dec       | 0.2570%<br>06/21/2021<br>55.389530 Gross<br>44.865519 Net   | 06/20/2036<br>Quarterly<br>20.Mar/Jun/Sep/Dec | "Pass-Through"<br>Secuential     | AAAsf<br>Aa1 (sf)         | A A2       |
| Series B (CT)<br>ES0341068049 | 06/19/2009<br>20       | 100,000.00<br>2,000,000.00<br>100.00%                         | 100,000.00<br>2,000,000.00   | Floating<br>3-M Euribor+0.800%<br>20.Mar/Jun/Sep/Dec       | 0.2570%<br>06/21/2021<br>64.963889 Gross<br>52.620750 Net   | 06/20/2036<br>Quarterly<br>20.Mar/Jun/Sep/Dec | "Pass-Through"<br>Secuential     | AAAsf<br>Aa1 (sf)         | A A2       |
| Series C (CA)<br>ES0341068056 | 06/19/2009<br>32       | 100,000.00<br>3,200,000.00<br>100.00%                         | 100,000.00<br>3,200,000.00   | Floating<br>3-M Euribor+2.000%<br>20.Mar/Jun/Sep/Dec       | 1.4570%<br>06/21/2021<br>368.297222 Gross<br>298.320750 Net | 06/20/2036<br>Quarterly<br>20.Mar/Jun/Sep/Dec | "Pass-Through"<br>Secuential     | Asf<br>A3 (sf)            | BBB<br>Ba2 |
| Series C (CM)<br>ES0341068064 | 06/19/2009<br>23       | 100,000.00<br>2,300,000.00<br>100.00%                         | 100,000.00<br>2,300,000.00   | Floating<br>3-M Euribor+2.000%<br>20.Mar/Jun/Sep/Dec       | 1.4570%<br>06/21/2021<br>368.297222 Gross<br>298.320750 Net | 06/20/2036<br>Quarterly<br>20.Mar/Jun/Sep/Dec | "Pass-Through"<br>Secuential     | Asf<br>A1 (sf)            | BBB<br>Ba2 |
| Series C (CP)<br>ES0341068072 | 06/19/2009<br>15       | 100,000.00<br>1,500,000.00<br>100.00%                         | 100,000.00<br>1,500,000.00   | Floating<br>3-M Euribor+2.000%<br>20.Mar/Jun/Sep/Dec       | 1.4570%<br>06/21/2021<br>368.297222 Gross<br>298.320750 Net | 06/20/2036<br>Quarterly<br>20.Mar/Jun/Sep/Dec | "Pass-Through"<br>Secuential     | Asf<br>A2 (sf)            | BBB<br>Ba2 |
| Series C (CT)<br>ES0341068080 | 06/19/2009<br>15       | 100,000.00<br>1,500,000.00<br>100.00%                         | 100,000.00<br>1,500,000.00   | Floating<br>3-M Euribor+2.000%<br>20.Mar/Jun/Sep/Dec       | 1.4570%<br>06/21/2021<br>368.297222 Gross<br>298.320750 Net | 06/20/2036<br>Quarterly<br>20.Mar/Jun/Sep/Dec | "Pass-Through"<br>Secuential     | Asf<br>Aa1 (sf)           | BBB<br>Ba2 |
| Series D (CA)<br>ES0341068098 | 06/19/2009<br>61       | 51,936.20<br>3,168,108.20<br>51.94%                           | 100,000.00<br>6,100,000.00   | Floating<br>3-M Euribor+5.000%<br>20.Mar/Jun/Sep/Dec       | 4.4570%<br>06/21/2021<br>585.129099 Gross<br>473.954570 Net | 06/20/2036<br>Quarterly<br>20.Mar/Jun/Sep/Dec | Due to Cash<br>Reserve reduction | n.c.<br>Caa3<br>(sf)      | n.c. C     |
| Series D (CM)<br>ES0341068106 | 06/19/2009<br>25       | 86,926.49<br>2,173,162.25<br>86.93%                           | 100,000.00<br>2,500,000.00   | Floating<br>3-M Euribor+5.000%<br>20.Mar/Jun/Sep/Dec       | 4.4570%<br>06/21/2021<br>979.340397 Gross<br>793.265722 Net | 06/20/2036<br>Quarterly<br>20.Mar/Jun/Sep/Dec | Due to Cash<br>Reserve reduction | n.c.<br>Caa3<br>(sf)      | n.c. C     |
| Series D (CP)<br>ES0341068114 | 06/19/2009<br>16       | 56,208.51<br>899,208.16<br>56.20%                             | 100,000.00<br>1,600,000.00   | Floating<br>3-M Euribor+5.000%<br>20.Mar/Jun/Sep/Dec       | 4.4570%<br>06/21/2021<br>633.172118 Gross<br>512.869416 Net | 06/20/2036<br>Quarterly<br>20.Mar/Jun/Sep/Dec | Due to Cash<br>Reserve reduction | n.c.<br>Caa3<br>(sf)      | n.c. C     |
| Series D (CT)<br>ES0341068122 | 06/19/2009<br>14       | 72,914.96<br>1,020,809.44<br>72.91%                           | 100,000.00<br>1,400,000.00   | Floating<br>3-M Euribor+5.000%<br>20.Mar/Jun/Sep/Dec       | 4.4570%<br>06/21/2021<br>821.482219 Gross<br>665.400597 Net | 06/20/2036<br>Quarterly<br>20.Mar/Jun/Sep/Dec | Due to Cash<br>Reserve reduction | n.c.<br>Caa3<br>(sf)      | n.c. C     |
| Total                         |                        | 56,170,798.82                                                 | 369,500,000.00               |                                                            |                                                             |                                               |                                  |                           |            |

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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

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 | 0.93       | 0.92       | 0.91       | 0.90       | 0.89       | 0.88       | 0.87       | 0.86       |
|               |                               | Final Maturity          | Date  | 02/23/2022 | 02/20/2022 | 02/16/2022 | 02/13/2022 | 02/09/2022 | 02/06/2022 | 02/02/2022 | 01/30/2022 |
|               | Without optional redemption * | Average life            | Years | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       |
|               |                               | Final Maturity          | Date  | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 |
| Series B (CA) | With optional redemption *    | Average life            | Years | 1.20       | 1.18       | 1.15       | 1.12       | 1.09       | 1.07       | 1.04       | 1.02       |
|               |                               | Final Maturity          | Date  | 06/04/2022 | 05/25/2022 | 05/14/2022 | 05/03/2022 | 04/23/2022 | 04/14/2022 | 04/05/2022 | 03/28/2022 |
|               | Without optional redemption * | Average life            | Years | 2.50       | 2.50       | 2.50       | 2.50       | 2.50       | 2.25       | 2.25       | 2.25       |
|               |                               | Final Maturity          | Date  | 09/20/2023 | 09/20/2023 | 09/20/2023 | 09/20/2023 | 09/20/2023 | 06/20/2023 | 06/20/2023 | 06/20/2023 |
| Series B (CM) | With optional redemption *    | Average life            | Years | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       |
|               |                               | Final Maturity          | Date  | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 |
|               | Without optional redemption * | Average life            | Years | 3.59       | 3.52       | 3.46       | 3.40       | 3.34       | 3.28       | 3.22       | 3.17       |
|               |                               | Final Maturity          | Date  | 10/21/2024 | 09/27/2024 | 09/04/2024 | 08/13/2024 | 07/24/2024 | 07/01/2024 | 06/09/2024 | 05/20/2024 |
| Series B (CP) | With optional redemption *    | Average life            | Years | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       |
|               |                               | Final Maturity          | Date  | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 |
|               | Without optional redemption * | Average life            | Years | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       |
|               |                               | Final Maturity          | Date  | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 |
| Series B (CT) | With optional redemption *    | Average life            | Years | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       |
|               |                               | Final Maturity          | Date  | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 |
|               | Without optional redemption * | Average life            | Years | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       |
|               |                               | Final Maturity          | Date  | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 |
| Series C (CA) | With optional redemption *    | Average life            | Years | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       |
|               |                               | Final Maturity          | Date  | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 |
|               | Without optional redemption * | Average life            | Years | 6.11       | 5.98       | 5.86       | 5.73       | 5.62       | 5.50       | 5.39       | 5.28       |
|               |                               | Final Maturity          | Date  | 04/30/2027 | 03/15/2027 | 01/27/2027 | 12/13/2026 | 11/01/2026 | 09/20/2026 | 08/10/2026 | 07/02/2026 |
| Series C (CM) | With optional redemption *    | Average life            | Years | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       |
|               |                               | Final Maturity          | Date  | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 |
|               | Without optional redemption * | Average life            | Years | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       |
|               |                               | Final Maturity          | Date  | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 |
| Series C (CP) | With optional redemption *    | Average life            | Years | 1.01       | 1.00       | 0.99       | 0.98       | 0.98       | 0.97       | 0.96       | 0.95       |
|               |                               | Final Maturity          | Date  | 03/26/2022 | 03/23/2022 | 03/20/2022 | 03/17/2022 | 03/14/2022 | 03/11/2022 | 03/08/2022 | 03/04/2022 |
|               | Without optional redemption * | Average life            | Years | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       |
|               |                               | Final Maturity          | Date  | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 |
| Series C (CT) | With optional redemption *    | Average life            | Years | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       |
|               |                               | Final Maturity          | Date  | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 |
|               | Without optional redemption * | Average life            | Years | 3.92       | 3.85       | 3.79       | 3.72       | 3.66       | 3.60       | 3.54       | 3.48       |
|               |                               | Final Maturity          | Date  | 02/18/2025 | 01/26/2025 | 01/02/2025 | 12/10/2024 | 11/17/2024 | 10/26/2024 | 10/04/2024 | 09/13/2024 |
| Series D (CA) | With optional redemption *    | Average life            | Years | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       |
|               |                               | Final Maturity          | Date  | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 |
|               | Without optional redemption * | Average life            | Years | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       |
|               |                               | Final Maturity          | Date  | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 |
| Series D (CM) | With optional redemption *    | Average life            | Years | 0.85       | 0.84       | 0.83       | 0.83       | 0.82       | 0.81       | 0.80       | 0.79       |
|               |                               | Final Maturity          | Date  | 01/25/2022 | 01/23/2022 | 01/20/2022 | 01/17/2022 | 01/14/2022 | 01/11/2022 | 01/08/2022 | 01/05/2022 |
|               | Without optional redemption * | Average life            | Years | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       |
|               |                               | Final Maturity          | Date  | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 |
| Series D (CP) | With optional redemption *    | Average life            | Years | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       |
|               |                               | Final Maturity          | Date  | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 |
|               | Without optional redemption * | Average life            | Years | 3.69       | 3.62       | 3.55       | 3.49       | 3.43       | 3.37       | 3.31       | 3.26       |
|               |                               | Final Maturity          | Date  | 11/26/2024 | 11/01/2024 | 10/09/2024 | 09/16/2024 | 08/26/2024 | 08/04/2024 | 07/13/2024 | 06/22/2024 |
| Series D (CT) | With optional redemption *    | Average life            | Years | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       |
|               |                               | Final Maturity          | Date  | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 |
|               | Without optional redemption * | Average life            | Years | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       | 1.25       |
|               |                               | Final Maturity          | Date  | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 | 06/20/2022 |

\* 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%

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BBVA  
Banco Sabadell

### Servicer

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### Lead Managers

Caixa Catalunya  
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Caixa Terrasa  
Calyon

**Bond Paying Agent**  
Société Générale

### Market

AIAF Mercado de Renta Fija

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Iberclear

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Société Générale

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Cecabank

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BBVA  
Banco Sabadell

### Fund Auditor

KPMG Auditores

### Start-up Loan

BBVA  
Banco Sabadell

## Credit enhancement and financial operations

| Credit enhancement (CE) |        |               |        |               |                |        |  |
|-------------------------|--------|---------------|--------|---------------|----------------|--------|--|
| Current                 |        |               |        | At issue date |                |        |  |
|                         |        | % CE          |        |               | % CE           |        |  |
| Series AG               | 40.96% | 23,007,435.96 | 66.05% | 89.74%        | 331,600,000.00 | 10.59% |  |
| Series B (CA)           | 17.45% | 9,800,000.00  | 47.92% | 2.65%         | 9,800,000.00   | 4.74%  |  |
| Series B (CM)           | 5.87%  | 3,300,000.00  | 75.16% | 0.89%         | 3,300,000.00   | 7.25%  |  |
| Series B (CP)           | 4.10%  | 2,302,074.81  | 60.00% | 0.73%         | 2,700,000.00   | 5.67%  |  |
| Series B (CT)           | 3.56%  | 2,000,000.00  | 62.41% | 0.54%         | 2,000,000.00   | 7.11%  |  |
| Series C (CA)           | 5.70%  | 3,200,000.00  | 23.31% | 0.87%         | 3,200,000.00   | 3.11%  |  |
| Series C (CM)           | 4.09%  | 2,300,000.00  | 34.09% | 0.62%         | 2,300,000.00   | 3.78%  |  |
| Series C (CP)           | 2.67%  | 1,500,000.00  | 20.54% | 0.41%         | 1,500,000.00   | 2.93%  |  |
| Series C (CT)           | 2.67%  | 1,500,000.00  | 19.55% | 0.41%         | 1,500,000.00   | 3.43%  |  |
| Series D (CA)           | 5.64%  | 3,168,108.20  | 0.00%  | 1.65%         | 6,100,000.00   | 0.00%  |  |
| Series D (CM)           | 3.87%  | 2,173,162.25  | 0.00%  | 0.68%         | 2,500,000.00   | 0.00%  |  |
| Series D (CP)           | 1.60%  | 899,208.16    | 0.00%  | 0.43%         | 1,600,000.00   | 0.00%  |  |
| Series D (CT)           | 1.82%  | 1,020,809.44  | 0.00%  | 0.38%         | 1,400,000.00   | 0.00%  |  |
| Issue of Bonds          |        | 56,170,798.82 |        |               | 369,500,000.00 |        |  |
| Reserve Fund            | 13.09% | 6,404,127.77  |        | 3.24%         | 11,600,000.00  |        |  |

| Other financial operations (current)   |              |              |          |
|----------------------------------------|--------------|--------------|----------|
| Assets                                 | Balance      | Interest     |          |
| Treasury Account                       | 9,966,354.22 | -0.500%      |          |
| Servicer ppal collect not yet credited | 199,306.93   |              |          |
| Servicer ints collect not yet credited | 7,393.56     |              |          |
| 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                                  |       |               |                      |  |
| Principal outstanding                      |       | 45,460,989.41 | 357,900,194.81       |  |
| Average loan                               |       | 13,312.15     | 46,079.59            |  |
| Minimum                                    |       | 0.14          | 2,077.27             |  |
| Maximum                                    |       | 88,827.25     | 562,528.17           |  |
| Interest rate                              |       |               |                      |  |
| Weighted average (wac)                     |       | 1.50%         | 4.29%                |  |
| Minimum                                    |       | 1.42%         | 2.97%                |  |
| Maximum                                    |       | 2.57%         | 5.01%                |  |
| Final maturity                             |       |               |                      |  |
| Weighted average (WARM) (months)           |       | 57            | 173                  |  |
| Minimum                                    |       | 06/01/2021    | 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                     |       | 3.76%         | 6.54%                |  |
| Housing Plan 1998-2001                     |       | 9.75%         | 30.59%               |  |
| Housing Plan 2002-2005                     |       | 74.65%        | 56.78%               |  |
| Housing Plan 2005-2008                     |       | 11.84%        | 4.09%                |  |

| LTV Distribution         |         |                      |        |
|--------------------------|---------|----------------------|--------|
|                          | Current | At constitution date |        |
|                          | % Pool  | % LTV                | % Pool |
| 0.01 - 10%               | 25.16   | 6.14                 | 0.19   |
| 10.01 - 20%              | 36.80   | 14.68                | 2.05   |
| 20.01 - 30%              | 16.25   | 23.53                | 4.59   |
| 30.01 - 40%              | 12.37   | 34.04                | 5.32   |
| 40.01 - 50%              | 2.57    | 45.33                | 9.34   |
| 50.01 - 60%              | 5.78    | 55.38                | 25.01  |
| 60.01 - 70%              | 0.80    | 64.13                | 35.17  |
| 70.01 - 80%              | 0.28    | 72.43                | 18.33  |
| Weighted average (WALTV) |         | 20.06                | 57.83  |
| Minimum                  |         | 0.00                 | 3.43   |
| Maximum                  |         | 73.56                | 78.36  |

| Prepayments                  |               |               |               |                |            |
|------------------------------|---------------|---------------|---------------|----------------|------------|
|                              | Current month | Last 3 months | Last 6 months | Last 12 months | Historical |
| Single month. mort. (SMM)    | 0.53%         | 0.38%         | 0.48%         | 0.43%          | 0.35%      |
| Annual Percentage Rate (CPR) | 6.19%         | 4.46%         | 5.63%         | 5.03%          | 4.13%      |

| Geographic distribution |         |                      |
|-------------------------|---------|----------------------|
|                         | Current | At constitution date |
| Andalucia               | 5.90%   | 3.04%                |
| Aragon                  |         | 0.10%                |
| Balearic Islands        | 0.85%   | 0.88%                |
| Castilla-La Mancha      | 1.00%   | 0.69%                |
| Castilla-Leon           | 0.13%   | 0.10%                |
| Catalonia               | 73.44%  | 76.51%               |
| Extremadura             | 6.25%   | 6.11%                |
| Galicia                 | 2.33%   | 1.56%                |
| La Rioja                | 1.21%   | 0.89%                |
| Madrid                  | 6.34%   | 5.70%                |
| Murcia                  | 0.03%   | 0.35%                |
| Valencia                | 2.52%   | 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                     | 103    | 25,985.82    | 1,168.15  | 0.00     | 27,153.97  | 13.25  | 1,687,243.74 | 1,714,397.71     | 70.20      | 13.99                          |
| from > 1 to = 2 months            | 7      | 3,677.33     | 166.35    | 0.00     | 3,843.68   | 1.88   | 112,951.66   | 116,795.34       | 4.78       | 14.75                          |
| from > 2 to = 3 months            | 5      | 5,151.25     | 219.02    | 0.00     | 5,370.27   | 2.62   | 61,510.21    | 66,880.48        | 2.74       | 9.64                           |
| from > 3 to = 6 months            | 2      | 1,007.67     | 204.13    | 0.00     | 1,211.80   | 0.59   | 38,648.07    | 39,859.87        | 1.63       | 22.98                          |
| from > 6 to < 12 months           | 10     | 22,776.36    | 1,729.53  | 0.00     | 24,505.89  | 11.95  | 150,643.82   | 175,149.71       | 7.17       | 15.90                          |
| from = 12 to = 18 months          | 3      | 7,714.02     | 808.40    | 0.00     | 8,522.42   | 4.16   | 50,802.40    | 59,324.82        | 2.43       | 12.84                          |
| from > 18 to < 24 months          | 4      | 28,537.94    | 1,106.45  | 0.00     | 29,644.39  | 14.46  | 34,585.78    | 64,230.17        | 2.63       | 9.54                           |
| from ≥ 2 years                    | 9      | 95,375.48    | 9,365.18  | 0.00     | 104,740.66 | 51.09  | 100,781.34   | 205,522.00       | 8.42       | 21.91                          |
| Subtotal                          | 143    | 190,225.87   | 14,767.21 | 0.00     | 204,993.08 | 100.00 | 2,237,167.02 | 2,442,160.10     | 100.00     | 14.29                          |
| <i>Defaulted, out of the pool</i> |        |              |           |          |            |        |              |                  |            |                                |
| Delinquencies ≥ 12 m              | 14     | 440,917.23   | 2,442.35  | 1,003.96 | 444,363.54 | 100.00 | 0.00         | 444,363.54       | 100.00     |                                |
| Subtotal                          | 14     | 440,917.23   | 2,442.35  | 1,003.96 | 444,363.54 | 100.00 | 0.00         | 444,363.54       | 100.00     | 0.00                           |
| Total                             | 157    | 631,143.10   | 17,209.56 | 1,003.96 | 649,356.62 |        | 2,237,167.02 | 2,886,523.64     |            |                                |

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### Additional information

Europea de Titulización: C/Jorge Juan 68 - 28009 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