

## GAT ICO-FTVPO 1 Fondo de Titulización Hipotecaria

### Cartera de Activos Titulizados / Portfolio of Securitised Assets

### Distribución por Índices de Referencia / Distribution by Reference Indexes

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

Fecha / Date: 31/12/2017

Divisa / Currency: EUR

| Índices de Referencia<br>Reference Indexes           | Saldo Vivo de Principal<br>Outstanding Principal Balance |               |                       |               | Principal Vencido Impagado<br>Overdue Principal |               |                  |               | Principal Pendiente Vencimiento<br>Outstanding Principal |               |                       |               | Tipo Int.<br>Int. Rate | Margen s/Índice<br>Margin o/Index |       |       |
|------------------------------------------------------|----------------------------------------------------------|---------------|-----------------------|---------------|-------------------------------------------------|---------------|------------------|---------------|----------------------------------------------------------|---------------|-----------------------|---------------|------------------------|-----------------------------------|-------|-------|
|                                                      | Num.                                                     | %             | Importe / Amount      | %             | Num.                                            | %             | Importe / Amount | %             | Num.                                                     | %             | Importe / Amount      | %             | Med.Pond.<br>W. Avg.   | M.Pond.<br>W. Avg.                | Min.  | Max.  |
| Interés Variable<br>Floating Interest                | 4.779                                                    | 100,00        | 114.063.180,33        | 100,00        | 173                                             | 100,00        | 74.146,83        | 100,00        | 4.779                                                    | 100,00        | 113.989.033,50        | 100,00        | 1,805%                 |                                   |       |       |
| Plan de vivienda 1996-1999<br>Housing Plan 1996-1999 | 263                                                      | 5,50          | 4.058.741,49          | 3,56          | 9                                               | 5,20          | 1.673,96         | 2,26          | 263                                                      | 5,50          | 4.057.067,53          | 3,56          | 2,850%                 | 0,000                             | 0,000 | 0,000 |
| Plan Estatal VPO 1998-2001<br>Housing Plan 1998-2001 | 1.907                                                    | 39,90         | 26.470.012,08         | 23,21         | 49                                              | 28,32         | 25.672,03        | 34,62         | 1.907                                                    | 39,90         | 26.444.340,05         | 23,20         | 1,892%                 | 0,000                             | 0,000 | 0,000 |
| Plan Estatal VPO 2002-2005<br>Housing Plan 2002-2005 | 2.477                                                    | 51,83         | 74.909.231,57         | 65,67         | 111                                             | 64,16         | 43.612,35        | 58,82         | 2.477                                                    | 51,83         | 74.865.619,22         | 65,68         | 1,726%                 | 0,000                             | 0,000 | 0,000 |
| Plan Estatal VPO 2005-2008<br>Housing Plan 2005-2008 | 132                                                      | 2,76          | 8.625.195,19          | 7,56          | 4                                               | 2,31          | 3.188,49         | 4,30          | 132                                                      | 2,76          | 8.622.006,70          | 7,56          | 1,736%                 | 0,000                             | 0,000 | 0,000 |
| <b>Total :</b>                                       | <b>4.779</b>                                             | <b>100,00</b> | <b>114.063.180,33</b> | <b>100,00</b> | <b>173</b>                                      | <b>100,00</b> | <b>74.146,83</b> | <b>100,00</b> | <b>4.779</b>                                             | <b>100,00</b> | <b>113.989.033,50</b> | <b>100,00</b> |                        |                                   |       |       |
| <b>Media Ponderada / Weighted Average :</b>          |                                                          |               |                       |               |                                                 |               |                  |               |                                                          |               |                       |               | <b>1,805%</b>          |                                   |       |       |
| <b>Media Simple / Average :</b>                      |                                                          |               | <b>23.867,58</b>      |               |                                                 |               | <b>428,59</b>    |               |                                                          |               | <b>23.852,07</b>      |               | <b>1,855%</b>          |                                   |       |       |
| <b>Mínimo / Minimum :</b>                            |                                                          |               | <b>0,55</b>           |               |                                                 |               | <b>2,48</b>      |               |                                                          |               | <b>0,55</b>           |               | <b>1,726%</b>          |                                   |       |       |
| <b>Máximo / Maximum :</b>                            |                                                          |               | <b>113.755,87</b>     |               |                                                 |               | <b>3.322,78</b>  |               |                                                          |               | <b>113.755,87</b>     |               | <b>3,251%</b>          |                                   |       |       |