

## GAT ICO-FTVPO 1 Fondo de Titulización Hipotecaria

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

#### Distribución por Intervalos de Tipos de Interés Nominal Anual / Distribution by Nominal Annual Interest Rate Intervals

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

Fecha / Date: 30/09/2023

Divisa / Currency: EUR

| Intervalos de Tipos de Interés<br>Interest Rate Intervals |       | Saldo Vivo de Principal<br>Outstanding Principal Balance |        |                  |        | Principal Vencido Impagado<br>Overdue Principal |        |                  |        | Principal Pendiente Vencimiento<br>Outstanding Principal |        |                  |        | % Tipo de Interés<br>% Interest Rate |       |       |
|-----------------------------------------------------------|-------|----------------------------------------------------------|--------|------------------|--------|-------------------------------------------------|--------|------------------|--------|----------------------------------------------------------|--------|------------------|--------|--------------------------------------|-------|-------|
|                                                           |       | Num.                                                     | %      | Importe / Amount | %      | Num.                                            | %      | Importe / Amount | %      | Num.                                                     | %      | Importe / Amount | %      | Med.Pond.<br>W. Avg.                 | Min.  | Max.  |
| 1,000                                                     | 1,499 | 12                                                       | 0,62   | 97.408,82        | 0,56   | 8                                               | 7,08   | 77.804,91        | 37,10  | 6                                                        | 0,31   | 19.603,91        | 0,11   | 1,328                                | 1,310 | 1,421 |
| 1,500                                                     | 1,999 | 138                                                      | 7,15   | 312.446,39       | 1,79   | 12                                              | 10,62  | 53.705,22        | 25,61  | 134                                                      | 6,99   | 258.741,17       | 1,50   | 1,782                                | 1,707 | 1,893 |
| 2,000                                                     | 2,499 | 82                                                       | 4,25   | 122.138,56       | 0,70   | 1                                               | 0,88   | 244,58           | 0,12   | 82                                                       | 4,28   | 121.893,98       | 0,71   | 2,472                                | 2,470 | 2,472 |
| 2,500                                                     | 2,999 | 1.697                                                    | 87,97  | 16.937.945,38    | 96,95  | 92                                              | 81,42  | 77.964,33        | 37,18  | 1.695                                                    | 88,42  | 16.859.981,05    | 97,68  | 2,898                                | 2,570 | 2,921 |
| Total :                                                   |       | 1.929                                                    | 100,00 | 17.469.939,15    | 100,00 | 113                                             | 100,00 | 209.719,04       | 100,00 | 1.917                                                    | 100,00 | 17.260.220,11    | 100,00 |                                      |       |       |
| Media Ponderada / Weighted Average :                      |       |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 2,876                                |       |       |
| Media Simple / Average :                                  |       |                                                          |        | 9.056,47         |        | 1.855,92                                        |        |                  |        | 9.003,77                                                 |        |                  |        | 2,804                                |       |       |
| Mínimo / Minimum :                                        |       |                                                          |        | 0,18             |        | 0,71                                            |        |                  |        | 0,18                                                     |        |                  |        | 1,310                                |       |       |
| Máximo / Maximum :                                        |       |                                                          |        | 70.809,94        |        | 38.536,97                                       |        |                  |        | 70.809,94                                                |        |                  |        | 2,921                                |       |       |