

## GAT ICO-FTVPO 1 Fondo de Titulización Hipotecaria

Cartera de Activos Titulizados / *Portfolio of Securitised Assets*

Distribución por Intervalos de Fecha de Vencimiento Final / *Distribution by Final Maturity Date Intervals*

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

Fecha / *Date*: 31/10/2021

Divisa / *Currency*: EUR

|                                        | Saldo Vivo de Principal<br>Outstanding Principal Balance |        |                  |        | Principal Vencido Impagado<br>Overdue Principal |        |                  |        | Principal Pendiente Vencimiento<br>Outstanding Principal |        |                  |        | Tipo Interés<br>Interest Rate | Vida residual<br>Residual Life   |
|----------------------------------------|----------------------------------------------------------|--------|------------------|--------|-------------------------------------------------|--------|------------------|--------|----------------------------------------------------------|--------|------------------|--------|-------------------------------|----------------------------------|
| Intervalos anuales<br>Annual Intervals | Num.                                                     | %      | Importe / Amount | %      | Num.                                            | %      | Importe / Amount | %      | Num.                                                     | %      | Importe / Amount | %      | Media Pond.<br>W. Average     | M. Pond. Meses<br>W. Avg. Months |
| 2021                                   | 73                                                       | 2,30   | 35.558,49        | 0,09   | 8                                               | 5,59   | 4.404,20         | 1,73   | 69                                                       | 2,18   | 31.154,29        | 0,08   | 1,893%                        | 1,328                            |
| 2022                                   | 606                                                      | 19,13  | 1.644.970,83     | 4,16   | 28                                              | 19,58  | 88.225,12        | 34,64  | 603                                                      | 19,09  | 1.556.745,71     | 3,96   | 1,765%                        | 9,271                            |
| 2023                                   | 546                                                      | 17,23  | 3.624.141,18     | 9,16   | 20                                              | 13,99  | 26.801,75        | 10,52  | 544                                                      | 17,23  | 3.597.339,43     | 9,15   | 1,704%                        | 20,984                           |
| 2024                                   | 748                                                      | 23,61  | 8.166.787,15     | 20,65  | 27                                              | 18,88  | 27.010,58        | 10,61  | 748                                                      | 23,69  | 8.139.776,57     | 20,71  | 1,511%                        | 33,388                           |
| 2025                                   | 555                                                      | 17,52  | 8.304.370,28     | 21,00  | 15                                              | 10,49  | 42.366,36        | 16,64  | 555                                                      | 17,57  | 8.262.003,92     | 21,03  | 1,422%                        | 43,903                           |
| 2026                                   | 319                                                      | 10,07  | 7.545.552,36     | 19,08  | 13                                              | 9,09   | 4.088,27         | 1,61   | 319                                                      | 10,10  | 7.541.464,09     | 19,19  | 1,423%                        | 56,833                           |
| 2027                                   | 201                                                      | 6,34   | 4.837.065,04     | 12,23  | 21                                              | 14,69  | 57.728,39        | 22,67  | 200                                                      | 6,33   | 4.779.336,65     | 12,16  | 1,421%                        | 66,769                           |
| 2028                                   | 10                                                       | 0,32   | 270.028,96       | 0,68   | 6                                               | 4,20   | 2.190,39         | 0,86   | 10                                                       | 0,32   | 267.838,57       | 0,68   | 1,421%                        | 78,905                           |
| 2031                                   | 10                                                       | 0,32   | 354.569,13       | 0,90   | 2                                               | 1,40   | 618,10           | 0,24   | 10                                                       | 0,32   | 353.951,03       | 0,90   | 1,450%                        | 117,900                          |
| 2032                                   | 100                                                      | 3,16   | 4.767.114,48     | 12,05  | 3                                               | 2,10   | 1.245,68         | 0,49   | 100                                                      | 3,17   | 4.765.868,80     | 12,13  | 1,450%                        | 127,496                          |
| Total :                                | 3.168                                                    | 100,00 | 39.550.157,90    | 100,00 | 143                                             | 100,00 | 254.678,84       | 100,00 | 3.158                                                    | 100,00 | 39.295.479,06    | 100,00 |                               |                                  |
| Media Ponderada / Weighted Average :   |                                                          |        |                  |        |                                                 |        |                  |        |                                                          |        |                  |        | 1,484%                        | 54,527                           |
| Media Simple / Average :               |                                                          |        | 12.484,27        |        |                                                 |        | 1.780,97         |        |                                                          |        | 12.443,15        |        | 1,592%                        | 35,134                           |
| Mínimo / Minimum :                     |                                                          |        | 0,53             |        |                                                 |        | 4,40             |        |                                                          |        | 0,53             |        | 1,420%                        | 05/11/2021                       |
| Máximo / Maximum :                     |                                                          |        | 85.635,90        |        |                                                 |        | 29.028,60        |        |                                                          |        | 85.635,90        |        | 2,570%                        | 22/11/2032                       |