

INFORMATION ABOUT ARREARS AND DEFAULTS: TDA LICO LEASING III

Update: 07/05/2014

(euros)

DATE	PRINCIPAL			PRINCIPAL IN ARREARS						RATE OF LOANS IN ARREARS (monthly)		RECOVERIES			MONTHLY RECOVERY RATE	DELINQUENCY LEVEL (2)
	NUMBER	TOTAL DEBT (1)	OUTSTANDING BALANCE	NUMBER		TOTAL DEBT		PRINCIPAL OVERDUE		CUMULATIVE	NEW	NUMBER	TOTAL DEBT	PRINCIPAL OVERDUE		
				CUMULATIVE	NEW	CUMULATIVE	NEW	CUMULATIVE	NEW							
05/2013	5.002	109.652.679,98	109.462.348,16	129	22	2.306.934,98	316.611,72	190.331,84	13.236,84	2,29%	0,31%	74	415.499,75	55.735,37	16,37%	0,77%
06/2013	4.853	96.513.244,78	96.327.925,81	136	40	2.057.541,53	410.889,00	185.318,97	24.239,58	2,13%	0,43%	66	522.733,99	66.819,03	22,66%	0,54%
07/2013	4.761	92.208.470,63	92.031.182,90	127	34	2.060.988,94	633.987,65	177.287,73	29.339,79	2,24%	0,69%	63	365.378,31	53.915,16	17,76%	0,57%
08/2013	4.626	88.174.220,67	87.968.221,12	144	46	2.338.958,21	797.055,96	205.999,55	34.316,67	2,65%	0,90%	61	364.195,92	52.190,98	17,67%	0,43%
09/2013	4.456	84.324.462,42	84.114.062,55	138	32	2.293.571,82	473.724,61	210.399,87	22.019,57	2,71%	0,56%	77	373.414,98	65.294,70	15,98%	0,64%
10/2013	4.301	80.573.337,39	80.338.059,93	144	42	2.296.341,70	434.261,49	236.277,46	24.743,00	2,85%	0,64%	74	326.190,93	70.793,52	14,37%	0,91%
11/2013	4.199	77.033.234,78	76.912.593,99	123	16	1.954.491,04	211.298,54	220.659,79	11.529,75	2,94%	0,27%	85	447.899,59	78.877,07	19,99%	0,70%
12/2013	4.087	73.466.857,05	73.242.991,00	135	37	2.250.931,29	581.894,98	223.866,05	28.098,88	3,06%	0,79%	57	86.781,19	54.367,39	4,44%	0,73%
01/2014	3.920	69.967.682,21	69.734.061,74	126	30	2.098.398,09	469.067,15	233.620,47	25.321,91	3,00%	0,67%	94	476.457,95	81.933,24	21,17%	0,71%
02/2014	3.743	66.377.520,37	66.136.174,24	142	46	2.317.091,94	725.455,21	241.346,13	38.250,04	3,49%	1,09%	63	335.910,19	68.058,08	16,02%	0,84%
03/2014	3.580	63.137.359,28	62.869.459,49	127	31	1.981.241,90	403.683,51	287.899,79	25.190,06	3,14%	0,64%	93	677.915,76	70.678,47	29,28%	1,15%
04/2014	3.444	60.043.336,53	59.751.832,17	143	39	2.443.405,98	865.304,81	291.604,36	33.469,82	4,07%	1,44%	61	287.209,30	69.777,33	14,90%	1,17%

ARREARS BY MONTHS

DATE	< 1 MONTH				≥ 1 MONTHS < 2 MONTHS				≥ 2 MONTHS < 3 MONTHS				≥ 3 MONTHS < 4 MONTHS				≥ 4 MONTHS < 5 MONTHS				≥ 5 MONTHS < 6 MONTHS									
	NUMBER	PRINCIPAL OVERDUE	RATE OF ARREARS		NUMBER	PRINCIPAL OVERDUE	RATE OF ARREARS		NUMBER	PRINCIPAL OVERDUE	RATE OF ARREARS		NUMBER	PRINCIPAL OVERDUE	RATE OF ARREARS		NUMBER	PRINCIPAL OVERDUE	RATE OF ARREARS		NUMBER	PRINCIPAL OVERDUE	RATE OF ARREARS		NUMBER	PRINCIPAL OVERDUE	RATE OF ARREARS			
05/2013	24	13.425,45	0,36%		33	31.001,28	0,55%		31	48.671,38	0,62%		16	30.684,19	0,34%		19	49.864,31	0,36%		6	16.685,23	0,07%							
06/2013	29	13.070,30	0,33%		36	38.221,75	0,66%		29	49.948,33	0,61%		24	29.545,34	0,20%		5	9.068,14	0,10%		13	45.465,11	0,24%							
07/2013	24	17.599,70	0,53%		35	34.993,85	0,54%		28	58.857,36	0,60%		20	38.251,38	0,37%		10	17.742,91	0,11%		4	9.892,53	0,09%							
08/2013	37	24.975,84	0,70%		34	37.461,78	0,72%		39	81.763,40	0,80%		15	29.901,63	0,22%		7	13.907,20	0,11%		12	18.969,70	0,10%							
09/2013	39	26.310,91	0,74%		32	33.409,72	0,64%		30	56.765,07	0,69%		22	56.490,51	0,38%		9	21.332,09	0,16%		6	16.091,57	0,10%							
10/2013	39	23.125,98	0,66%		42	47.341,21	0,85%		25	48.566,38	0,44%		20	78.299,76	0,69%		13	27.020,54	0,18%		5	10.924,59	0,04%							
11/2013	15	9.905,62	0,33%		36	42.287,20	0,74%		39	65.662,19	0,76%		15	57.102,25	0,40%		6	14.718,34	0,12%		12	30.975,19	0,18%							
12/2013	32	24.226,28	0,73%		29	33.368,82	0,85%		39	66.957,13	0,76%		19	62.547,67	0,41%		11	23.626,62	0,20%		5	13.137,53	0,12%							
01/2014	29	22.490,39	0,61%		39	52.855,71	1,04%		23	47.052,57	0,63%		18	47.410,60	0,44%		11	44.774,52	0,19%		6	19.349,58	0,12%							
02/2014	41	29.281,85	0,97%		32	36.949,43	0,78%		32	68.014,18	0,91%		20	45.099,76	0,56%		11	57.874,83	0,26%		6	4.126,08	0,01%							
03/2014	25	17.023,99	0,49%		36	41.022,64	0,85%		33	66.432,29	0,64%		12	38.505,45	0,47%		13	42.955,40	0,49%		8	61.960,02	0,19%							
04/2014	39	30.497,05	1,00%		28	30.943,71	1,02%		33	63.558,99	0,88%		22	54.147,00	0,33%		8	30.187,83	0,36%		13	82.169,78	0,48%							

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N.º 2942/14

DATE	DEFAULTED LOANS IN FORECLOSURE PROCESS (3)						DEFAULT RATE (monthly)		DEFAULT RATE AN. (new)	CUMULATIVE DEFAULT RECOVERIES		PARTIAL DEFAULT RECOVERIES		RECOVERY RATE (monthly)
	NUMBER		TOTAL DEBT		PRINCIPAL OVERDUE		CUMULATIVE (4)	NEW		NUMBER	TOTAL DEBT	NUMBER	PRINCIPAL OVERDUE	
	CUMULATIVE	NEW	CUMULATIVE	NEW	CUMULATIVE	NEW								
05/2013	13	7	164.140,60	81.879,62	47.271,43	15.116,61	0,16%	0,08%	0,97%	-	-	1	2,82	0,00%
06/2013	16	6	230.351,63	70.115,56	67.417,20	18.978,99	0,24%	0,07%	0,87%	3	2.159,85	3	1.747,68	2,38%
07/2013	29	13	445.050,54	238.698,02	119.413,45	55.457,81	0,48%	0,29%	1,23%	1	13.512,15	1	486,96	6,00%
08/2013	28	3	499.085,15	81.156,91	118.336,27	11.490,98	0,56%	0,09%	1,09%	3	5.935,89	5	21.186,41	6,09%
09/2013	37	10	568.331,17	77.452,40	147.991,92	18.282,71	0,67%	0,09%	1,09%	1	4.980,10	5	3.226,28	1,64%
10/2013	38	4	599.966,49	36.597,37	168.969,57	9.374,56	0,74%	0,05%	0,54%	3	3.299,50	8	1.662,55	0,87%
11/2013	44	6	643.562,05	47.300,02	196.123,70	12.917,89	0,83%	0,06%	0,73%	-	-	8	3.704,46	0,62%
12/2013	54	11	771.205,96	133.194,78	247.659,40	36.509,24	1,04%	0,18%	2,13%	1	1.344,41	14	4.206,46	0,56%
01/2014	59	5	854.809,28	66.475,52	284.878,34	15.385,97	1,21%	0,12%	1,49%	-	-	10	2.872,20	0,37%
02/2014	64	5	931.104,56	81.429,87	324.862,38	19.036,18	1,38%	0,12%	1,44%	-	-	14	5.134,29	0,60%
03/2014	67	5	914.969,78	7.784,53	344.726,18	3.913,00	1,43%	0,01%	0,15%	2	19.860,53	14	4.058,78	2,57%
04/2014	67	4	929.391,58	48.469,94	373.158,77	14.456,78	1,52%	0,08%	0,95%	4	29.138,27	12	4.909,87	3,72%

DATE	FORECLOSED LOANS WITHOUT ADDITIONAL COLLATERAL (5)			FORECLOSED LOANS, REAL ESTATE REPOSSESSED BY THE FUND								
	NUMBER	TOTAL DEBT		NUMBER	TOTAL DEBT	APPRAISAL VALUE	NUMBER OF PROPERTIES SOLD		SALE PROCEEDS		BENEFIT (+) / LOSS (-) ON SALE (6)	EXTRAORDINARY RECOVERIES
							NEW	CUMULATIVE	NEW	CUMULATIVE		
05/2013	-	-	-	-	-	-	0	0	-	-	-	0,00
06/2013	-	-	-	-	-	-	0	0	-	-	-	0,00
07/2013	-	-	-	-	-	-	0	0	-	-	-	0,00
08/2013	-	-	-	-	-	-	0	0	-	-	-	0,00
09/2013	-	-	-	-	-	-	0	0	-	-	-	0,00
10/2013	-	-	-	-	-	-	0	0	-	-	-	0,00
11/2013	-	-	-	-	-	-	0	0	-	-	-	0,00
12/2013	-	-	-	-	-	-	0	0	-	-	-	0,00
01/2014	-	-	-	-	-	-	0	0	-	-	-	0,00
02/2014	-	-	-	-	-	-	0	0	-	-	-	0,00
03/2014	-	-	-	-	-	-	0	0	-	-	-	0,00
04/2014	-	-	-	-	-	-	0	0	-	-	-	0,00

(1) TOTAL DEBT = OUTSTANDING BALANCE + PRINCIPAL OVERDUE
 (2) DELINQUENCY LEVEL = TOTAL PRINCIPAL DEBT OF DELINQUENT (>3MONTHS, EXCLUDING DEFAULTS) LOANS / TOTAL PRINCIPAL DEBT (EXCLUDING DEFAULTS)
 (3) Defaulted as defined in the Prospectus, Loans in arrears for more than 6 months.
 (4) Total Debt (Foreclosed or in Foreclosure process, with or without guarantee) / Total Debt (Defaulted or Not defaulted)
 (5) Foreclosed loans with property assigned to a third party, with no additional guarantee for the remaining loan balance
 (6) Monthly Sale Proceeds LESS Total debt of Foreclosed loans w/ Real estate guarantee