

Fecha de Pago / Payment Date
 Fecha de Determinación / Determination Date
 Fecha de Pago / Payment Date
 Fecha constitución Fondo / Fund establishment date

Actual / Current **23.10.2023**
 Actual / Current **17.10.2023**
 Precedente / Preceding **24.07.2023**
27.04.2007

1 Datos para cálculo de disparadores / Data for Triggers calculation
1.1 Datos: Préstamos Hipotecarios / Data: Mortgage Loans

| Fecha datos Data date | Valor / Importe Value / Amount | Cálculo Ratio Ratio calculation | Ratio (valor) Ratio (value) |
|--------------------------|-----------------------------------|------------------------------------|--------------------------------|
| | 223.270.681,30 | (b + c + d) | |
| | 3.145.735,32 | % (b / e) | 1,569% |
| | 197.348.147,96 | | |
| | 22.776.798,02 | | |
| | 200.493.883,28 | % (e / g) | 10,84% |
| | 128.212.326,25 | % (f / g) | 6,93% |
| | 1.850.138.299,98 | | |
| | 0,890632% | | |
| | 10.253.596,50 | | |
| | 0,00 | | |

1.2 Datos: Emisión Bonos / Data: Bond Issue

| | | | | | |
|--|-------------------------|------------|----------------|-----------|--------|
| A Saldo Principal Pendiente Clase A Outstanding Principal Balance Class A | Precedente Preceding | 24.07.2023 | 159.880.679,94 | | |
| A1 Saldo Principal Pendiente Serie A1 Outstanding Principal Balance Series A1 | Precedente Preceding | 24.07.2023 | 0,00 | | |
| A2 Saldo Principal Pendiente Serie A2 Outstanding Principal Balance Series A2 | Precedente Preceding | 24.07.2023 | 159.880.679,94 | | |
| A3 Saldo Principal Pendiente Serie A3 Outstanding Principal Balance Series A3 | Precedente Preceding | 24.07.2023 | 0,00 | | |
| B Saldo Principal Pendiente Serie B Outstanding Principal Balance Series B | Precedente Preceding | 24.07.2023 | 12.605.378,55 | % (B / F) | 6,006% |
| C Saldo Principal Pendiente Serie C Outstanding Principal Balance Series C | Precedente Preceding | 24.07.2023 | 18.900.000,00 | % (C / F) | 9,005% |
| D Saldo Principal Pendiente Serie D Outstanding Principal Balance Series D | Precedente Preceding | 24.07.2023 | 18.500.000,00 | % (D / F) | 8,814% |
| E Saldo Principal Pendiente Serie E Outstanding Principal Balance Series E | Precedente Preceding | 24.07.2023 | 23.100.000,00 | | |
| F Saldo Principal Pendiente Series A1, A2, A3, B, C y D Outstanding Principal Balance Series A1, A2, A3, B, C and D | Precedente Preceding | 24.07.2023 | 209.886.058,49 | | |

1.3 Datos: Fondo de Reserva / Data: Cash Reserve

| | | | | | |
|--|------------------------|------------|---------------|---------|------|
| m Fondo de Reserva Requerido / Required Cash Reserve | Precedente / Preceding | 24.07.2023 | 23.100.000,00 | | |
| n Fondo de Reserva dotado / Provisioned Cash Reserve | Precedente / Preceding | 24.07.2023 | 23.100.000,00 | (n - m) | 0,00 |
| o Fondo de Reserva Requerido / Required Cash Reserve | Actual / Currently | 23.10.2023 | 23.100.000,00 | | |
| p Fondo de Reserva dotado / Provisioned Cash Reserve | Actual / Currently | 23.10.2023 | 23.100.000,00 | (p - o) | 0,00 |

2 Situación disparadores / Triggers status
2.2 Pago intereses Series B, C y D: postergación lugar orden de prelación
 Interest payment of Series B, C & D: place deferred in priority of payments

| Fecha datos Data date | Disparador Trigger | Condición Condition | Valor Disparador Trigger value | Actúa S/N Breach Y/N |
|--------------------------|-----------------------|------------------------|-----------------------------------|-------------------------|
| 17.10.2023 | % (f / g) | > 9,00% | 6,93% | N |
| 17.10.2023 | % (f / g) | > 7,40% | 6,93% | N |
| 17.10.2023 | % (f / g) | > 5,70% | 6,93% | S/Y |

2.3 Amortización a Prorrata Series B, C y D
 Pro Rata Amortisation of Series B, C & D

| | | | | | |
|---|------------|-----------|----------|--------|-----|
| 2.3.0 Condiciones comunes / Common conditions (*) | | | | | S/Y |
| (i) | 23.10.2023 | (n - m) | = 0,00 | 0,00 | S/Y |
| (ii) | 17.10.2023 | % (a / g) | ≥ 10,00% | 12,07% | S/Y |
| 2.3.1 Serie B: condiciones particulares / Series B: particular conditions (*) | | | | | N |
| (i) % saldo vivo bonos | 17.10.2023 | % (B / F) | > 3,297% | 6,006% | S/Y |
| (ii) Morosos / S.V. No dudoso | 17.10.2023 | % (b / e) | < 1,25% | 1,569% | N |
| 2.3.2 Serie C: condiciones particulares / Series C: particular conditions (*) | | | | | N |
| (i) % saldo vivo bonos | 17.10.2023 | % (C / F) | > 2,043% | 9,005% | S/Y |
| (ii) Morosos / S.V. No dudoso | 17.10.2023 | % (b / e) | < 1,00% | 1,569% | N |
| 2.3.3 Serie D: condiciones particulares / Series D: particular conditions (*) | | | | | N |
| (i) % saldo vivo bonos | 17.10.2023 | % (D / F) | > 2,000% | 8,814% | S/Y |
| (ii) Morosos / S.V. No dudoso | 17.10.2023 | % (b / e) | < 0,75% | 1,569% | N |

2.4 Fondo de Reserva:
 Cash Reserve

2.4.1 Condiciones de reducción
 Cash Reserve reduction: 23.10.2023 % C- (C-e) > 2,50% 11,52% S/Y

2.4.2 Condiciones de no reducción (solo aplica si 2.4.1 es S/Y) (**)
 Cash Reserve no reduction (**)

| | | | | | |
|------------------------------------|------------|------------|----------|--------|-----|
| (i) Morosos / Saldo Vivo no dudoso | 17.10.2023 | % (b / e) | > 1,00% | 1,569% | S/Y |
| (ii) No dotación | 24.07.2023 | (p - o) | < 0,00 | 0,00 | N |
| (iii) Margen medio ponderado | 17.10.2023 | h | < 0,660% | 0,891% | N |
| (iv) Transcurridos 3 años | 23.10.2023 | 27.04.2007 | < 3,00 | 16,501 | N |

(*) Deben darse todas las condiciones / All conditions must concur

(**) No procede reducción si se da alguna de las condiciones / Do not proceed reduction if any condition concurs

3 Amortización Anticipada opcional / Optional Early Amortization

| Fecha datos Data date | Disparador Trigger | Condición Condition | Valor Disparador Trigger value | Opción ejercitable S/N Exercisable option Y/N |
|--------------------------|-----------------------|------------------------|-----------------------------------|---|
| 17.10.2023 | % (a / g) | < 10,00% | 12,07% | N |