

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

Actual / Current  
 Actual / Current  
 Precedente / Preceding  
 16.01.2023  
 10.01.2023  
 17.10.2022  
 14.02.2005

**1 Datos para cálculo de disparadores / Data for Triggers calculation**
**1.1 Datos: Participaciones Hipotecarias / Data: Mortgage Certificates**

|     |                                                                                                                                                                 |                                         | Fecha datos<br>Data date | Valor / Importe<br>Value / Amount | Cálculo Ratio<br>Ratio calculation | Ratio (valor)<br>Ratio (value) |
|-----|-----------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------|--------------------------|-----------------------------------|------------------------------------|--------------------------------|
| † a | Saldo Vivo Participaciones Hipotecarias<br>Outstanding Balance Mortgage Certificates                                                                            | (b + c + d)                             | Actual<br>Current        | 67.373.829,19                     | % (a / f)                          | 9,04%                          |
| b   | Saldo Vivo Participaciones Hipotecarias Morosos (no Dudosos)<br>Outstanding Balance Delinquent Mortgage Certificates (Non-Doubtful)                             | (>3 y <18 meses)<br>(>3 and <18 months) | Actual<br>Current        | 10.01.2023 304.996,03             | % (b / e)                          | 0,461%                         |
| c   | Saldo Vivo Participaciones Hipotecarias no Morosos (no Dudosos)<br>Outstanding Balance Non-Delinquent Mortgage Certificates (Non-Doubtful)                      | (≤ 3 meses)<br>(≤3 months)              | Actual<br>Current        | 10.01.2023 65.862.500,65          |                                    |                                |
| d   | Saldo Vivo Participaciones Hipotecarias Dudosos<br>Outstanding Balance Doubtful Mortgage Certificates                                                           | (≥18 meses)<br>(≥18 months)             | Actual<br>Current        | 10.01.2023 1.206.332,51           |                                    |                                |
| e   | Saldo Vivo Participaciones Hipotecarias no Dudosos<br>Outstanding Balance Non-Doubtful Mortgage Certificates                                                    | (<18 meses)<br>(<18 months)             | Actual<br>Current        | 10.01.2023 66.167.496,68          | % ( e / f )                        | 8,88%                          |
| f   | Saldo Vivo Participaciones Hipotecarias<br>Outstanding Balance Mortgage Certificates                                                                            |                                         | Initial<br>Initial       | 14.02.2005 745.033.105,75         |                                    |                                |
| g   | Retención para Amortización de las Series A1(P), A2(P), B(P) y C(P)<br>Series A1(P), A2(P), B(P) y C(P) Amortisation Withholding                                |                                         | Actual<br>Current        | 10.01.2023 4.579.271,28           | D - e                              |                                |
| h   | Fondos Disponibles aplicados para Amortización Series A1(P), A2(P), B(P) y C(P)<br>Available Funds applied for Amortization of Series A1(P), A2(P), B(P) y C(P) |                                         | Current                  | 10.01.2023 4.579.271,28           |                                    |                                |
| i   | Déficit de Amortización "P"<br>"P" Amortisation Deficiency                                                                                                      |                                         |                          | 10.01.2023 0,00                   | g - h                              |                                |

**1.2 Datos: Emisión Bonos (P) / Data: Bond Issue (P)**

|       |                                                                                                                                |                         |            |               |              |        |
|-------|--------------------------------------------------------------------------------------------------------------------------------|-------------------------|------------|---------------|--------------|--------|
| A(P)  | Saldo Principal Pendiente Clase A(P)<br>Outstanding Principal Balance Class A(P)                                               | Precedente<br>Preceding | 17.10.2022 | 64.651.096,00 |              |        |
| A1(P) | Saldo Principal Pendiente Serie A1(P)<br>Outstanding Principal Balance Series A1(P)                                            | Precedente<br>Preceding | 17.10.2022 | 0,00          |              |        |
| A2(P) | Saldo Principal Pendiente Serie A2(P)<br>Outstanding Principal Balance Series A2(P)                                            | Precedente<br>Preceding | 17.10.2022 | 64.651.096,00 |              |        |
| B(P)  | Saldo Principal Pendiente Serie B(P)<br>Outstanding Principal Balance Series B(P)                                              | Precedente<br>Preceding | 17.10.2022 | 4.163.466,60  | % (B(P) / D) | 5,885% |
| C(P)  | Saldo Principal Pendiente Serie C(P)<br>Outstanding Principal Balance Series C                                                 | Precedente<br>Preceding | 17.10.2022 | 1.932.205,36  | % (C(P) / D) | 2,731% |
| D     | Saldo Principal Pendiente Series A1(P), A2(P), B(P) y C(P)<br>Outstanding Principal Balance Series A1(P), A2(P), B(P) and C(P) | Precedente<br>Preceding | 17.10.2022 | 70.746.767,96 |              |        |
| E     | Importe nominal emisión Serie B(P)<br>Issue face amount Series B(P)                                                            | Initial<br>Initial      | 14.02.2005 | 15.300.000,00 |              |        |
| F     | Importe nominal emisión Serie C(P)<br>Issue face amount Series C(P)                                                            | Initial<br>Initial      | 14.02.2005 | 7.100.000,00  |              |        |

**1.3 Datos: Fondo de Reserva (P) / Data: Cash Reserve (P)**

|   |                                                            |                        |            |              |         |             |
|---|------------------------------------------------------------|------------------------|------------|--------------|---------|-------------|
| j | Fondo de Reserva "P" Requerido / Required "P" Cash Reserve | Precedente / Preceding | 17.10.2022 | 3.725.000,00 |         |             |
| k | Fondo de Reserva "P" dotado / Provisioned "P" Cash Reserve | Precedente / Preceding | 17.10.2022 | 3.575.395,27 | (k - j) | -149.604,73 |
| l | Fondo de Reserva "P" Requerido / Required "P" Cash Reserve | Actual / Current       | 16.01.2023 | 3.725.000,00 |         |             |
| m | Fondo de Reserva "P" dotado / Provisioned "P" Cash Reserve | Actual / Current       | 16.01.2023 | 3.659.664,17 | (m - l) | -65.335,83  |

**2 Situación disparadores / Triggers status**

| Fecha datos<br>Data date | Disparador<br>Trigger | Condición<br>Condition | Valor Disparador<br>Trigger value | Actúa S/N<br>Breach Y/N |
|--------------------------|-----------------------|------------------------|-----------------------------------|-------------------------|
|--------------------------|-----------------------|------------------------|-----------------------------------|-------------------------|

**2.1 Amortización a Prorrata Clase A(P) / Pro Rata Amortisation Class A(P)**
**NO PROCEDE**
**2.2 Pago intereses Series B(P) y C(P): postergación lugar orden de prelación  
Interest payment of Series B(P) & C(P): place deferred in priority of payments**

|                                |            |   |                 |              |   |
|--------------------------------|------------|---|-----------------|--------------|---|
| 2.2.1 Serie B(P) / Series B(P) | 10.01.2023 | i | > 50%*B(P)+C(P) | 4.013.938,66 | N |
| 2.2.2 Serie C(P) / Series C(P) | 10.01.2023 | i | > 50%*C(P)      | 966.102,68   | N |

**2.3 Amortización a Prorrata Series B(P) y C(P)**

Pro Rata Amortisation of Series B(P) &amp; C(P)

|                                                                                     |            |              |          |            |     |
|-------------------------------------------------------------------------------------|------------|--------------|----------|------------|-----|
| 2.3.0 Condiciones comunes / Common conditions (*)                                   |            |              |          |            | N   |
| (i)                                                                                 | 16.01.2023 | (m - l)      | = 0,00   | -65.335,83 | N   |
| (ii)                                                                                | 10.01.2023 | % (a / f)    | ≥ 10,00% | 9,04%      | N   |
| 2.3.1 Serie B(P): condiciones particulares / Series B(P): particular conditions (*) |            |              |          |            | S/Y |
| (i)                                                                                 | 10.01.2023 | % (B(P) / D) | ≥ 4,107% | 5,885%     | S/Y |
| (ii)                                                                                | 10.01.2023 | % (b / e)    | ≤ 1,50%  | 0,461%     | S/Y |
| 2.3.2 Serie C(P): condiciones particulares / Series C(P): particular conditions (*) |            |              |          |            | S/Y |
| (i)                                                                                 | 10.01.2023 | % (C(P) / D) | ≥ 1,906% | 2,731%     | S/Y |
| (ii)                                                                                | 10.01.2023 | % (b / e)    | ≤ 1,00%  | 0,461%     | S/Y |

**2.4 Reducción Fondo Reserva "P" Requerido: condiciones (\*\*)**
**NO APLICA/PROCEDE POR ESTAR EN MÍNIMO**
**3 Amortización Anticipada opcional / Optional Early Amortization**

| Fecha datos<br>Data date | Disparador<br>Trigger | Condición<br>Condition | Valor Disparador<br>Trigger value | Opción ejercitable S/N<br>exercisable option Y/N |
|--------------------------|-----------------------|------------------------|-----------------------------------|--------------------------------------------------|
| 10.01.2023               | % (a / f)             | < 10,00%               | 9,04%                             | S/Y                                              |

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

Actual / Current  
Actual / Current  
Precedente / Preceding  
14.02.2005

**1 Datos para cálculo de disparadores / Data for Triggers calculation**

**1.1 Datos: Certificados de Transmisión de Hipoteca / Data: Pass-Through Certificates**

|   |                                                                                                                                                                         |                                         |                    |
|---|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------|--------------------|
| a | Saldo Vivo Certificados de Transmisión de Hipoteca<br><i>Outstanding Balance Pass-Through Certificates</i>                                                              | (b + c + d)                             | Actual<br>Current  |
| b | Saldo Vivo Certificados de Transmisión de Hipoteca Morosos (no Dudosos)<br><i>Outstanding Balance Delinquent Pass-Through Certificates (Non-Doubtful)</i>               | (>3 y <18 meses)<br>(>3 and <18 months) | Actual<br>Current  |
| c | Saldo Vivo Certificados de Transmisión de Hipoteca no Morosos (no Dudosos)<br><i>Outstanding Balance Non-Delinquent Pass-Through Certificates (Non-Doubtful)</i>        | (≤ 3 meses)<br>(≤3 months)              | Actual<br>Current  |
| d | Saldo Vivo Certificados de Transmisión de Hipoteca Dudosos<br><i>Outstanding Balance Doubtful Pass-Through Certificates</i>                                             | (≥ 18 meses)<br>(≥18 months)            | Actual<br>Current  |
| e | Saldo Vivo Certificados de Transmisión de Hipoteca no Dudosos<br><i>Outstanding Balance Non-Doubtful Pass-Through Certificates</i>                                      | (<18 meses)<br>(<18 months)             | Actual<br>Current  |
| f | Saldo Vivo Certificados de Transmisión de Hipoteca<br><i>Outstanding Balance Pass-Through Certificates</i>                                                              |                                         | Initial<br>Initial |
| g | Retención para Amortización de las Series A1(T), A2(T), B(T) y C(T)<br><i>Series A1(T), A2(T), B(T) y C(T) Amortisation Withholding</i>                                 |                                         | Actual<br>Current  |
| h | Fondos Disponibles aplicados para Amortización Series A1(T), A2(T), B(T) y C (T)<br><i>Available Funds applied for Amortization of Series A1(T), A2(T), B(T) y C(T)</i> |                                         |                    |
| i | Deficit de Amortización "T"<br><i>"T" Amortisation Deficiency</i>                                                                                                       |                                         |                    |

| Fecha datos<br>Data date | Valor / Importe<br>Value / Amount | Cálculo Ratio<br>Ratio calculation | Ratio (valor)<br>Ratio (value) |
|--------------------------|-----------------------------------|------------------------------------|--------------------------------|
|                          | 39.955.038,71                     | % (a / f)                          | 13,78%                         |
| 10.01.2023               | 126.939,24                        | % (b / e)                          | 0,320%                         |
| 10.01.2023               | 39.573.931,13                     |                                    |                                |
| 10.01.2023               | 254.168,34                        |                                    |                                |
| 10.01.2023               | 39.700.870,37                     | % ( e / f )                        | 13,69%                         |
| 14.02.2005               | 290.028.674,58                    |                                    |                                |
| 10.01.2023               | 2.252.844,01                      | D - e                              |                                |
| 10.01.2023               | 2.252.844,01                      |                                    |                                |
| 10.01.2023               | 0,00                              | g - h                              |                                |

**1.2 Datos: Emisión Bonos (T) / Data: Bond Issue (T)**

|       |                                                                                                                                       |  |                         |
|-------|---------------------------------------------------------------------------------------------------------------------------------------|--|-------------------------|
| A(T)  | Saldo Principal Pendiente Clase A(T)<br><i>Outstanding Principal Balance Class A(T)</i>                                               |  | Precedente<br>Preceding |
| A1(T) | Saldo Principal Pendiente Serie A1(T)<br><i>Outstanding Principal Balance Series A1(T)</i>                                            |  | Precedente<br>Preceding |
| A2(T) | Saldo Principal Pendiente Serie A2(T)<br><i>Outstanding Principal Balance Series A2(T)</i>                                            |  | Precedente<br>Preceding |
| B(T)  | Saldo Principal Pendiente Serie B(T)<br><i>Outstanding Principal Balance Series B(T)</i>                                              |  | Precedente<br>Preceding |
| C(T)  | Saldo Principal Pendiente Serie C(T)<br><i>Outstanding Principal Balance Series C</i>                                                 |  | Precedente<br>Preceding |
| D     | Saldo Principal Pendiente Series A1(T), A2(T), B(T) y C(T)<br><i>Outstanding Principal Balance Series A1(T), A2(T), B(T) and C(T)</i> |  | Precedente<br>Preceding |
| E     | Importe nominal emisión Serie B(T)<br><i>Issue face amount Series B(T)</i>                                                            |  | Initial<br>Initial      |
| F     | Importe nominal emisión Serie C(T)<br><i>Issue face amount Series C(T)</i>                                                            |  | Initial<br>Initial      |

|            |               |              |         |
|------------|---------------|--------------|---------|
| 17.10.2022 | 33.134.814,24 |              |         |
| 17.10.2022 | 0,00          |              |         |
| 17.10.2022 | 33.134.814,24 |              |         |
| 17.10.2022 | 6.267.812,44  | % (B(T) / D) | 14,940% |
| 17.10.2022 | 2.551.087,70  | % (C(T) / D) | 6,081%  |
| 17.10.2022 | 41.953.714,38 |              |         |
| 14.02.2005 | 17.200.000,00 |              |         |
| 14.02.2005 | 7.000.000,00  |              |         |

**1.3 Datos: Fondo de Reserva (T) / Data: Cash Reserve (T)**

|   |                                                            |  |                        |
|---|------------------------------------------------------------|--|------------------------|
| j | Fondo de Reserva "T" Requerido / Required "T" Cash Reserve |  | Precedente / Preceding |
| k | Fondo de Reserva "T" dotado / Provisioned "T" Cash Reserve |  | Precedente / Preceding |
| l | Fondo de Reserva "T" Requerido / Required "T" Cash Reserve |  | Actual / Current       |
| m | Fondo de Reserva "T" dotado / Provisioned "T" Cash Reserve |  | Actual / Current       |

|            |              |         |            |
|------------|--------------|---------|------------|
| 17.10.2022 | 3.915.000,00 |         |            |
| 17.10.2022 | 3.825.160,13 | (k - i) | -89.839,87 |
| 16.01.2023 | 3.915.000,00 |         |            |
| 16.01.2023 | 3.865.457,18 | (m - l) | -49.542,82 |

**2 Situación disparadores / Triggers status**

| Fecha datos<br>Data date | Disparador<br>Trigger | Condición<br>Condition | Valor Disparador<br>Trigger value | Actúa S/N<br>Breach Y/N |
|--------------------------|-----------------------|------------------------|-----------------------------------|-------------------------|
|--------------------------|-----------------------|------------------------|-----------------------------------|-------------------------|

NO PROCEDE

**2.1 Amortización a Prorrata Clase A(T) / Pro Rata Amortisation Class A(T)**

**2.2 Pago intereses Series B(T) y C(T): postergación lugar orden de prelación**  
*Interest payment of Series B(T) & C(T): place deferred in priority of payments*

**2.2.1 Serie B(T) / Series B(T)**

|            |   |                   |              |   |
|------------|---|-------------------|--------------|---|
| 10.01.2023 | i | > 50%* B(T)+ C(T) | 5.684.993,92 | N |
|------------|---|-------------------|--------------|---|

**2.2.2 Serie C(T) / Series C(T)**

|            |   |             |              |   |
|------------|---|-------------|--------------|---|
| 10.01.2023 | i | > 50%* C(T) | 1.275.543,85 | N |
|------------|---|-------------|--------------|---|

**2.3 Amortización a Prorrata Series B(T) y C(T)**

*Pro Rata Amortisation of Series B(T) & C(T)*

**2.3.0 Condiciones comunes / Common conditions (\*)**

|                                                                                            |            |              |           |            |     |
|--------------------------------------------------------------------------------------------|------------|--------------|-----------|------------|-----|
| (i)                                                                                        | 16.01.2023 | (m - l)      | = 0,00    | -49.542,82 | N   |
| (ii)                                                                                       | 10.01.2023 | % (a / f)    | ≥ 10,00%  | 13,78%     | S/Y |
| <b>2.3.1 Serie B(T): condiciones particulares / Series B(T): particular conditions (*)</b> |            |              |           |            | S/Y |
| (i)                                                                                        | 10.01.2023 | % (B(T) / D) | ≥ 11,862% | 14,940%    | S/Y |
| (ii)                                                                                       | 10.01.2023 | % (b / e)    | ≤ 1,50%   | 0,320%     | S/Y |
| <b>2.3.2 Serie C(T): condiciones particulares / Series C(T): particular conditions (*)</b> |            |              |           |            | S/Y |
| (i)                                                                                        | 10.01.2023 | % (C(T) / D) | ≥ 4,828%  | 6,081%     | S/Y |
| (ii)                                                                                       | 10.01.2023 | % (b / e)    | ≤ 1,00%   | 0,320%     | S/Y |

**2.4 Reducción Fondo Reserva "T" Requerido: condiciones (\*\*)**

NO APLICA/PROCEDE POR ESTAR EN MÍNIMO

**3 Amortización Anticipada opcional / Optional Early Amortization**

| Fecha datos<br>Data date | Disparador<br>Trigger | Condición<br>Condition | Valor Disparador<br>Trigger value | Opción ejercitable S/N<br>exercisable option Y/N |
|--------------------------|-----------------------|------------------------|-----------------------------------|--------------------------------------------------|
| 10.01.2023               | % (a / f)             | < 10,00%               | 13,78%                            | N                                                |