

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  
20.11.2006

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

|   |                                                                                                                                               |                  | Fecha datos<br>Data date | Valor / Importe<br>Value / Amount | Cálculo Ratio<br>Ratio calculation | Ratio (valor)<br>Ratio (value) |
|---|-----------------------------------------------------------------------------------------------------------------------------------------------|------------------|--------------------------|-----------------------------------|------------------------------------|--------------------------------|
| a | Saldo Vivo Préstamos Hipotecarios<br>Outstanding Balance Mortgage Loans                                                                       | (b + c + d)      |                          | Actual<br>Current                 |                                    | 355.355.501,63<br>%            |
| b | Saldo Vivo Préstamos Morosos (no Dudosos)<br>Outstanding Balance Delinquent Mortgage Loans (Non-Doubtful)                                     | (>3 y <18 meses) | 11.10.2021               | 1.143.906,17                      | % (b / e)                          | 0,329%                         |
| c | Saldo Vivo Préstamos Hipotecarios no Morosos (no Dudosos)<br>Outstanding Balance Non-Delinquent Mortgage Loans (Non-Doubtful)                 | (≤ 3 meses)      | 11.10.2021               | 346.929.093,61                    |                                    |                                |
| d | Saldo Vivo Préstamos Hipotecarios Dudosos<br>Outstanding Balance Doubtful Mortgage Loans                                                      | (≥ 18 meses)     | 11.10.2021               | 7.282.501,85                      |                                    |                                |
| e | Saldo Vivo Préstamos Hipotecarios no Dudosos<br>Outstanding Balance Non-Doubtful Mortgage Loans                                               | (<18 meses)      | 11.10.2021               | 348.072.999,78                    | % (e / f)                          | 22,46%                         |
| f | Saldo Vivo Préstamos Hipotecarios<br>Outstanding Balance Mortgage Loans                                                                       |                  | 20.11.2006               | 1.549.431.516,52                  |                                    |                                |
| g | Margen medio ponderado de Préstamos Hipotecarios<br>Weighted average margin of Mortgage Loans                                                 |                  | 11.10.2021               | 0,506840%                         |                                    |                                |
| h | Retención para Amortización de las Series A1, A2, B, C y D<br>Series A1, A2, B, C & D Amortisation Withholding                                |                  | 11.10.2021               | 12.761.744,22                     | F - e                              |                                |
| i | Fondos Disponibles aplicados para Amortización Series A1, A2, B, C y D<br>Available Funds applied for Amortization of Series A1, A2, B, C & D |                  | 11.10.2021               | 12.761.744,22                     |                                    |                                |
| j | Déficit de Amortización<br>Amortisation Deficiency                                                                                            |                  | 11.10.2021               | 0,00                              | h - i                              |                                |

**1.2 Datos: Emisión Bonos / Data: Bond Issue**

|    |                                                                                                              |  |                         |            |                |           |        |
|----|--------------------------------------------------------------------------------------------------------------|--|-------------------------|------------|----------------|-----------|--------|
| A  | Saldo Principal Pendiente Clase A<br>Outstanding Principal Balance Class A                                   |  | Precedente<br>Preceding | 19.07.2021 | 329.629.751,46 |           |        |
| A1 | Saldo Principal Pendiente Serie A1<br>Outstanding Principal Balance Series A1                                |  | Precedente<br>Preceding | 19.07.2021 | 0,00           |           |        |
| A2 | Saldo Principal Pendiente Serie A2<br>Outstanding Principal Balance Series A2                                |  | Precedente<br>Preceding | 19.07.2021 | 329.629.751,46 |           |        |
| B  | Saldo Principal Pendiente Serie B<br>Outstanding Principal Balance Series B                                  |  | Precedente<br>Preceding | 19.07.2021 | 10.431.733,76  | % (B / F) | 2,891% |
| C  | Saldo Principal Pendiente Serie C<br>Outstanding Principal Balance Series C                                  |  | Precedente<br>Preceding | 19.07.2021 | 11.225.570,33  | % (C / F) | 3,111% |
| D  | Saldo Principal Pendiente Serie D<br>Outstanding Principal Balance Series D                                  |  | Precedente<br>Preceding | 19.07.2021 | 9.547.688,45   | % (D / F) | 2,646% |
| E  | Saldo Principal Pendiente Serie E<br>Outstanding Principal Balance Series E                                  |  | Precedente<br>Preceding | 19.07.2021 | 11.060.010,22  |           |        |
| F  | Saldo Principal Pendiente Series A1, A2, B, C y D<br>Outstanding Principal Balance Series A1, A2, B, C and D |  | Precedente<br>Preceding | 19.07.2021 | 360.834.744,00 |           |        |

**1.3 Datos: Fondo de Reserva / Data: Cash Reserve**

|   |                                                    |                        |            |               |         |             |
|---|----------------------------------------------------|------------------------|------------|---------------|---------|-------------|
| m | Fondo de Reserva Requerido / Required Cash Reserve | Precedente / Preceding | 19.07.2021 | 10.300.000,00 |         |             |
| n | Fondo de Reserva dotado / Provisioned Cash Reserve | Precedente / Preceding | 19.07.2021 | 10.300.000,00 | (n - m) | 0,00        |
| o | Fondo de Reserva Requerido / Required Cash Reserve | Actual / Current       | 18.10.2021 | 10.300.000,00 |         |             |
| p | Fondo de Reserva dotado / Provisioned Cash Reserve | Actual / Current       | 18.10.2021 | 9.672.008,67  | (p - o) | -627.991,33 |

**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 / Pro Rata Amortisation Class A**
**NO PROCEDE**
**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

|                          |            |   |                     |               |   |
|--------------------------|------------|---|---------------------|---------------|---|
| 2.2.1 Serie B / Series B | 11.10.2021 | i | > 98% * (B + C + D) | 30.580.892,69 | N |
| 2.2.2 Serie C / Series C | 11.10.2021 | j | > 81% * (C + D)     | 16.826.339,61 | N |
| 2.2.3 Serie D / Series D | 11.10.2021 | i | > 69% * D           | 6.587.905,03  | N |

**2.3 Amortización a Prorrata Series B, C y D**

Pro Rata Amortisation of Series B, C &amp; D

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

|      |            |           |          |             |   |
|------|------------|-----------|----------|-------------|---|
| (i)  | 18.10.2021 | (p - o)   | = 0,00   | -627.991,33 | N |
| (ii) | 11.10.2021 | % (a / f) | ≥ 10,00% | 22,93%      | N |

**2.3.1 Serie B: condiciones particulares / Series B: particular conditions (\*)**

|      |            |           |          |        |     |
|------|------------|-----------|----------|--------|-----|
| (i)  | 11.10.2021 | % (B / F) | ≥ 2,891% | 2,891% | S/Y |
| (ii) | 11.10.2021 | % (b / e) | ≤ 1,50%  | 0,329% | S/Y |

**2.3.2 Serie C: condiciones particulares / Series C: particular conditions (\*)**

|      |            |           |          |        |     |
|------|------------|-----------|----------|--------|-----|
| (i)  | 11.10.2021 | % (C / F) | ≥ 3,111% | 3,111% | S/Y |
| (ii) | 11.10.2021 | % (b / e) | ≤ 1,25%  | 0,329% | S/Y |

**2.3.3 Serie D: condiciones particulares / Series D: particular conditions (\*)**

|      |            |           |          |        |     |
|------|------------|-----------|----------|--------|-----|
| (i)  | 11.10.2021 | % (D / F) | ≥ 2,646% | 2,646% | S/Y |
| (ii) | 11.10.2021 | % (b / e) | ≤ 0,75%  | 0,329% | S/Y |

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

Required Cash Reserve reduction: conditions

**NO PROCEDE POR ESTAR EN EL MINIMO**

(\*) 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<br>Data date | Disparador<br>Trigger | Condición<br>Condition | Valor Disparador<br>Trigger value | Opción ejercitable S/N<br>Exercisable option Y/N |
|--------------------------|-----------------------|------------------------|-----------------------------------|--------------------------------------------------|
| 11.10.2021               | % (a / f)             | < 10,00%               | 22,93%                            | N                                                |