

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  
19.02.2007

**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) |
|------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------|------------------------------------|--------------------------------|
|                                                                                                                                    | (b + c + d)                             | Actual<br>Current                  | 551.904.500,46                 |
| a Saldo Vivo Préstamos Hipotecarios<br>Outstanding Balance Mortgage Loans                                                          |                                         |                                    |                                |
| b Saldo Vivo Préstamos Morosos (no Dudosos)<br>Outstanding Balance Delinquent Mortgage Loans (Non-Doubtful)                        | (>3 y <12 meses)<br>(>3 and <12 months) | Actual<br>Current                  | 13.09.2023<br>1.155.347,56     |
| c Saldo Vivo Préstamos Hipotecarios no Morosos (no Dudosos)<br>Outstanding Balance Non-Delinquent Mortgage Loans (Non-Doubtful)    | (≤ 3 meses)<br>(≤ 3 months)             | Actual<br>Current                  | 13.09.2023<br>536.944.271,92   |
| d Saldo Vivo Préstamos Hipotecarios Dudosos<br>Outstanding Balance Doubtful Mortgage Loans                                         | (≥ 12 meses)<br>(≥ 12 months)           | Actual<br>Current                  | 13.09.2023<br>13.804.880,98    |
| e Saldo Vivo Préstamos Hipotecarios no Dudosos<br>Outstanding Balance Non-Doubtful Mortgage Loans                                  | (<12 meses)<br>(<12 months)             | Actual<br>Current                  | 13.09.2023<br>538.099.619,48   |
| f Saldo Vivo acumulado Préstamos Hipotecarios Dudosos<br>Cumulative Outstanding Balance Doubtful Mortgage Loans                    |                                         | Actual<br>Current                  | 13.09.2023<br>162.040.393,14   |
| g Saldo Vivo Préstamos Hipotecarios<br>Outstanding Balance Mortgage Loans                                                          |                                         | Inicial<br>Initial                 | 19.02.2007<br>2.500.000.049,34 |
| h Ingresos Principal Préstamos Hipotecarios en Periodo Determinación<br>Mortgage Loan principal income during Determination Period |                                         | Actual<br>Current                  | 13.09.2023<br>21.255.070,72    |

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

|                                                                                       |                         |            |                |           |        |
|---------------------------------------------------------------------------------------|-------------------------|------------|----------------|-----------|--------|
| A Saldo Principal Pendiente Clase A<br>Outstanding Principal Balance Class A          | Precedente<br>Preceding | 19.06.2023 | 467.803.957,50 |           |        |
| A1 Saldo Principal Pendiente Serie A1<br>Outstanding Principal Balance Series A1      | Precedente<br>Preceding | 19.06.2023 | 0,00           |           |        |
| A2 Saldo Principal Pendiente Serie A2<br>Outstanding Principal Balance Series A2      | Precedente<br>Preceding | 19.06.2023 | 0,00           |           |        |
| A3 Saldo Principal Pendiente Serie A3<br>Outstanding Principal Balance Series A3      | Precedente<br>Preceding | 19.06.2023 | 467.803.957,50 |           |        |
| B Saldo Principal Pendiente Serie B<br>Outstanding Principal Balance Series B         | Precedente<br>Preceding | 19.06.2023 | 53.719.116,00  | % (B / D) | 9,600% |
| C Saldo Principal Pendiente Serie C<br>Outstanding Principal Balance Series C         | Precedente<br>Preceding | 19.06.2023 | 38.051.040,50  | % (C / D) | 6,800% |
| D Saldo Principal Pendiente Emisión Bonos<br>Outstanding Principal Balance Bond Issue | Precedente<br>Preceding | 19.06.2023 | 559.574.114,00 |           |        |

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

|                                                      |                        |            |               |         |      |
|------------------------------------------------------|------------------------|------------|---------------|---------|------|
| i Fondo de Reserva Requerido / Required Cash Reserve | Precedente / Preceding | 19.06.2023 | 22.500.000,00 |         |      |
| k Fondo de Reserva dotado / Provisioned Cash Reserve | Precedente / Preceding | 19.06.2023 | 22.500.000,00 | (k - j) | 0,00 |
| l Fondo de Reserva Requerido / Required Cash Reserve | Actual / Current       | 19.09.2023 | 22.500.000,00 |         |      |
| m Fondo de Reserva dotado / Provisioned Cash Reserve | Actual / Current       | 19.09.2023 | 22.500.000,00 | (m - l) | 0,00 |

**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**

13.09.2023 (c + h) / A ≤ 1,00 1,193 N

**2.2 Pago intereses Series B y C: postergación lugar orden de prelación  
Interest payment of Series B & C: place deferred in priority of payments**
**2.2.1 Serie B / Series B**

13.09.2023 % (f / g) > 12,50% 6,48% N

**2.2.2 Serie C / Series C**

13.09.2023 % (f / g) > 10,00% 6,48% N

**2.3 Amortización a Prorrata Series B/C**

Pro Rata Amortisation of Series B/C

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

|                                            |            |           |          |        |     |
|--------------------------------------------|------------|-----------|----------|--------|-----|
| (i) Fondo Reserva dotado                   | 19.09.2023 | (m - l)   | = 0,00   | 0,00   | S/Y |
| (ii) SV no dudoso / saldo inicial de fondo | 13.09.2023 | % (e / g) | ≥ 10,00% | 21,52% | S/Y |
| (iii) No amort a prorrata Clase A          | 13.09.2023 | 2.1       | = N      |        | S/Y |

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

|                                 |            |           |          |        |     |
|---------------------------------|------------|-----------|----------|--------|-----|
| (i) % Serie B sobre total bonos | 13.09.2023 | % (B / D) | ≥ 9,600% | 9,600% | S/Y |
| (ii) Morosos / SV no dudoso     | 13.09.2023 | % (b / e) | ≤ 1,25%  | 0,215% | S/Y |

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

|                                 |            |           |          |        |     |
|---------------------------------|------------|-----------|----------|--------|-----|
| (i) % Serie C sobre total bonos | 13.09.2023 | % (C / D) | ≥ 6,800% | 6,800% | S/Y |
| (ii) Morosos / SV no dudoso     | 13.09.2023 | % (b / e) | ≤ 1,00%  | 0,215% | S/Y |

**2.4 Fondo de Reserva:**

Cash Reserve

NO PROCEDE POR ESTAR EN EL MINIMO

**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 |
|--------------------------|-----------------------|------------------------|-----------------------------------|--------------------------------------------------|
|--------------------------|-----------------------|------------------------|-----------------------------------|--------------------------------------------------|

13.09.2023 % (a / g) < 10,00% 22,08% N

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