

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

Actual / Current 17.12.2020  
Actual / Current 11.12.2020  
Precedente / Preceding 17.09.2020  
26.03.2007

## 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) |
|--------------------------|-----------------------------------|------------------------------------|--------------------------------|
|                          | Actual<br>Current                 |                                    |                                |
|                          | 1.514.280.959,98                  |                                    |                                |
|                          | Actual<br>Current                 |                                    |                                |
| 11.12.2020               | 4.082.062,51                      | % (b / e)                          | 0,275%                         |
|                          | Actual<br>Current                 |                                    |                                |
| 11.12.2020               | 1.482.201.786,96                  |                                    |                                |
|                          | Actual<br>Current                 |                                    |                                |
| 11.12.2020               | 27.997.110,51                     |                                    |                                |
|                          | Actual<br>Current                 |                                    |                                |
| 11.12.2020               | 1.486.283.849,47                  | % (e / g)                          | 29,73%                         |
|                          | Actual<br>Current                 |                                    |                                |
| 11.12.2020               | 320.942.655,59                    | % (f / g)                          | 6,42%                          |
|                          | Initial<br>Initial                |                                    |                                |
| 26.03.2007               | 5.000.000.208,61                  |                                    |                                |
|                          | Actual<br>Current                 |                                    |                                |
| 11.12.2020               | 41.507.279,35                     |                                    |                                |
|                          | Actual<br>Current                 |                                    |                                |
| 11.12.2020               | 42.879.778,03                     |                                    |                                |
|                          | Actual<br>Current                 |                                    |                                |
| 11.12.2020               | 42.879.778,03                     |                                    |                                |
|                          | Actual<br>Current                 |                                    |                                |
| 11.12.2020               | 0,00                              |                                    |                                |

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

|                                                                                       |                         |            |                  |           |        |
|---------------------------------------------------------------------------------------|-------------------------|------------|------------------|-----------|--------|
| A Saldo Principal Pendiente Clase A<br>Outstanding Principal Balance Class A          | Precedente<br>Preceding | 17.09.2020 | 1.316.663.627,50 |           |        |
| A1 Saldo Principal Pendiente Serie A1<br>Outstanding Principal Balance Series A1      | Precedente<br>Preceding | 17.09.2020 | 0,00             |           |        |
| A2 Saldo Principal Pendiente Serie A2<br>Outstanding Principal Balance Series A2      | Precedente<br>Preceding | 17.09.2020 | 0,00             |           |        |
| A3 Saldo Principal Pendiente Serie A3<br>Outstanding Principal Balance Series A3      | Precedente<br>Preceding | 17.09.2020 | 266.663.627,50   |           |        |
| A4 Saldo Principal Pendiente Serie A4<br>Outstanding Principal Balance Series A4      | Precedente<br>Preceding | 17.09.2020 | 1.050.000.000,00 |           |        |
| B Saldo Principal Pendiente Serie B<br>Outstanding Principal Balance Series B         | Precedente<br>Preceding | 17.09.2020 | 112.500.000,00   | % (B / D) | 7,357% |
| C Saldo Principal Pendiente Serie C<br>Outstanding Principal Balance Series C         | Precedente<br>Preceding | 17.09.2020 | 100.000.000,00   | % (C / D) | 6,540% |
| D Saldo Principal Pendiente Emisión Bonos<br>Outstanding Principal Balance Bond Issue | Precedente<br>Preceding | 17.09.2020 | 1.529.163.627,50 |           |        |

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

|                                                      |                        |            |               |         |               |
|------------------------------------------------------|------------------------|------------|---------------|---------|---------------|
| j Fondo de Reserva Requerido / Required Cash Reserve | Precedente / Preceding | 17.09.2020 | 40.000.000,00 |         |               |
| k Fondo de Reserva dotado / Provisioned Cash Reserve | Precedente / Preceding | 17.09.2020 | 33.754.776,20 | (k - j) | -6.245.223,80 |
| l Fondo de Reserva Requerido / Required Cash Reserve | Actual / Current       | 17.12.2020 | 40.000.000,00 |         |               |
| m Fondo de Reserva dotado / Provisioned Cash Reserve | Actual / Current       | 17.12.2020 | 35.300.497,15 | (m - l) | -4.699.502,85 |

## 2 Situación disparadores / Triggers status

### 2.1 Amortización a prorrata Clase A / Pro Rata amortisation Class A

| Fecha datos<br>Data date | Disparador<br>Trigger | Condición<br>Condition | Valor Disparador<br>Trigger value | Actúa S/N<br>Breach Y/N |
|--------------------------|-----------------------|------------------------|-----------------------------------|-------------------------|
| 11.12.2020               | (c + h) / A           | ≤ 1,00                 | 1,157                             | 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 | 11.12.2020 | % (f / g) | > 12,00% | 6,42% | N |
| 2.2.2 Serie C / Series C | 11.12.2020 | % (f / g) | > 10,00% | 6,42% | 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                   | 17.12.2020 | (m - l)   | = 0,00   | -4.699.502,85 | N   |
| (ii) SV no dudoso / saldo inicial de fondo | 11.12.2020 | % (e / g) | ≥ 10,00% | 29,73%        | S/Y |
| (iii) No amort a prorrata Clase A          | 11.12.2020 | 2.1       | = N      |               | S/Y |

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

|                                 |            |           |          |        |     |
|---------------------------------|------------|-----------|----------|--------|-----|
| (i) % Serie B sobre total bonos | 11.12.2020 | % (B / D) | ≥ 4,500% | 7,357% | S/Y |
| (ii) Morosos / SV no dudoso     | 11.12.2020 | % (b / e) | ≤ 1,25%  | 0,275% | S/Y |

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

|                                 |            |           |          |        |     |
|---------------------------------|------------|-----------|----------|--------|-----|
| (i) % Serie C sobre total bonos | 11.12.2020 | % (C / D) | ≥ 4,000% | 6,540% | S/Y |
| (ii) Morosos / SV no dudoso     | 11.12.2020 | % (b / e) | ≤ 1,00%  | 0,275% | S/Y |

### 2.4 Fondo de Reserva:

#### Cash Reserve

#### 2.4.1 Condiciones de reducción

##### Cash Reserve reduction:

|                                                                      |            |           |         |       |     |
|----------------------------------------------------------------------|------------|-----------|---------|-------|-----|
| 2.4.2 Condiciones de no reducción (solo aplica si 2.4.1 es S/Y) (**) | 17.12.2020 | % I-(D-j) | > 1,60% | 2,69% | S/Y |
|----------------------------------------------------------------------|------------|-----------|---------|-------|-----|

##### Cash Reserve no reduction (\*\*)

|                                    |            |            |                   |               |     |
|------------------------------------|------------|------------|-------------------|---------------|-----|
| (i) Morosos / Saldo Vivo no dudoso | 11.12.2020 | % (b / e)  | > 1,00%           | 0,275%        | N   |
| (ii) No dotación                   | 17.12.2020 | (m - l)    | < 0,00            | -4.699.502,85 | S/Y |
| (iii) Transcurridos 3 años         | 17.12.2020 | 26.03.2007 | años/years < 3,00 | 13,74         | 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<br>Data date | Disparador<br>Trigger | Condición<br>Condition | Valor Disparador<br>Trigger value | Opción ejercitable<br>S/N<br>Exercisable option Y/N |
|--------------------------|-----------------------|------------------------|-----------------------------------|-----------------------------------------------------|
| 11.12.2020               | % (a / g)             | < 10,00%               | 30,29%                            | N                                                   |

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