

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

Actual / Current 17.06.2021  
Actual / Current 11.06.2021  
Precedente / Preceding 17.03.2021  
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                                            |                                    |                                |
| a Saldo Vivo Préstamos Hipotecarios<br>Outstanding Balance Mortgage Loans                                                          | (b + c + d)<br>Actual<br>Current                             | 1.425.320.198,37                   |                                |
| b Saldo Vivo Préstamos Morosos (no Dudosos)<br>Outstanding Balance Delinquent Mortgage Loans (Non-Doubtful)                        | (>3 y <12 meses)<br>(>3 and <12 months)<br>Actual<br>Current | 11.06.2021<br>2.824.399,71         | % (b / e)<br>0,202%            |
| c Saldo Vivo Préstamos Hipotecarios no Morosos (no Dudosos)<br>Outstanding Balance Non-Delinquent Mortgage Loans (Non-Doubtful)    | (≤ 3 meses)<br>(≤ 3 months)<br>Actual<br>Current             | 11.06.2021<br>1.393.709.776,93     |                                |
| d Saldo Vivo Préstamos Hipotecarios Dudosos<br>Outstanding Balance Doubtful Mortgage Loans                                         | (≥ 12 meses)<br>(≥ 12 months)<br>Actual<br>Current           | 11.06.2021<br>28.786.021,73        |                                |
| e Saldo Vivo Préstamos Hipotecarios no Dudosos<br>Outstanding Balance Non-Doubtful Mortgage Loans                                  | (<12 meses)<br>(<12 months)<br>Actual<br>Current             | 11.06.2021<br>1.396.534.176,64     | % (e / g)<br>27,93%            |
| f Saldo Vivo acumulado Préstamos Hipotecarios Dudosos<br>Cumulative Outstanding Balance Doubtful Mortgage Loans                    | Actual<br>Current                                            | 11.06.2021<br>322.924.949,05       | % (f / g)                      |
| g Saldo Vivo Préstamos Hipotecarios<br>Outstanding Balance Mortgage Loans                                                          | Inicial<br>Initial                                           | 26.03.2007<br>5.000.000.208,61     |                                |
| h Ingresos Principal Préstamos Hipotecarios en Periodo Determinación<br>Mortgage Loan principal income during Determination Period | Actual<br>Current                                            | 11.06.2021<br>43.821.643,65        |                                |
| i Retención para Amortización de las Series A, B y C<br>Series A, B & C Amortisation Withholding                                   | Actual<br>Current                                            | 11.06.2021<br>44.122.164,61        |                                |
| j Fondos Disponibles aplicados para Amortización Series A, B y C<br>Available Funds applied for Amortization of Series A, B & C    | Actual<br>Current                                            | 11.06.2021<br>44.122.164,61        |                                |
| k Déficit de Amortización<br>Amortisation Deficiency                                                                               | Actual<br>Current                                            | 11.06.2021<br>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 | 17.03.2021<br>1.228.156.341,25 |           |        |
| A1 Saldo Principal Pendiente Serie A1<br>Outstanding Principal Balance Series A1      | Precedente<br>Preceding | 17.03.2021<br>0,00             |           |        |
| A2 Saldo Principal Pendiente Serie A2<br>Outstanding Principal Balance Series A2      | Precedente<br>Preceding | 17.03.2021<br>0,00             |           |        |
| A3 Saldo Principal Pendiente Serie A3<br>Outstanding Principal Balance Series A3      | Precedente<br>Preceding | 17.03.2021<br>178.156.341,25   |           |        |
| A4 Saldo Principal Pendiente Serie A4<br>Outstanding Principal Balance Series A4      | Precedente<br>Preceding | 17.03.2021<br>1.050.000.000,00 |           |        |
| B Saldo Principal Pendiente Serie B<br>Outstanding Principal Balance Series B         | Precedente<br>Preceding | 17.03.2021<br>112.500.000,00   | % (B / D) | 7,809% |
| C Saldo Principal Pendiente Serie C<br>Outstanding Principal Balance Series C         | Precedente<br>Preceding | 17.03.2021<br>100.000.000,00   | % (C / D) | 6,941% |
| D Saldo Principal Pendiente Emisión Bonos<br>Outstanding Principal Balance Bond Issue | Precedente<br>Preceding | 17.03.2021<br>1.440.656.341,25 |           |        |

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

|                                                      |                        |                             |         |               |
|------------------------------------------------------|------------------------|-----------------------------|---------|---------------|
| j Fondo de Reserva Requerido / Required Cash Reserve | Precedente / Preceding | 17.03.2021<br>40.000.000,00 |         |               |
| k Fondo de Reserva dotado / Provisioned Cash Reserve | Precedente / Preceding | 17.03.2021<br>37.022.691,92 | (k - j) | -2.977.308,08 |
| l Fondo de Reserva Requerido / Required Cash Reserve | Actual / Current       | 17.06.2021<br>40.000.000,00 |         |               |
| m Fondo de Reserva dotado / Provisioned Cash Reserve | Actual / Current       | 17.06.2021<br>39.235.264,27 | (m - l) | -764.735,73   |

**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 |
|--------------------------|-----------------------|------------------------|-----------------------------------|-------------------------|
| 11.06.2021               | (c + h) / A           | ≤ 1,00                 | 1,170                             | N                       |
| 11.06.2021               | % (f / g)             | > 12,00%               | 6,46%                             | N                       |
| 11.06.2021               | % (f / g)             | > 10,00%               | 6,46%                             | N                       |
|                          |                       |                        |                                   | N                       |
| 17.06.2021               | (m - l)               | = 0,00                 | -764.735,73                       | N                       |
| 11.06.2021               | % (e / g)             | ≥ 10,00%               | 27,93%                            | S/Y                     |
| 11.06.2021               | 2.1                   | = N                    |                                   | S/Y                     |
|                          |                       |                        |                                   | S/Y                     |
| 11.06.2021               | % (B / D)             | ≥ 4,500%               | 7,809%                            | S/Y                     |
| 11.06.2021               | % (b / e)             | ≤ 1,25%                | 0,202%                            | S/Y                     |
|                          |                       |                        |                                   | S/Y                     |
| 11.06.2021               | % (C / D)             | ≥ 4,000%               | 6,941%                            | S/Y                     |
| 11.06.2021               | % (b / e)             | ≤ 1,00%                | 0,202%                            | S/Y                     |
|                          |                       |                        |                                   | N                       |
| 17.06.2021               | % I-(D-j)             | > 1,60%                | 2,86%                             | S/Y                     |
| 11.06.2021               | % (b / e)             | > 1,00%                | 0,202%                            | N                       |
| 17.06.2021               | (m - l)               | < 0,00                 | -764.735,73                       | S/Y                     |
| 17.06.2021               | 26.03.2007            | años/years < 3,00      | 14,24                             | 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 |
|--------------------------|-----------------------|------------------------|-----------------------------------|-----------------------------------------------------|
| 11.06.2021               | % (a / g)             | < 10,00%               | 28,51%                            | N                                                   |

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